

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

2001

Note The organization may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2001, or tax year beginning

, and ending

G Check all that apply ☐ Initial return ☐ Final return ☐ Amended return ☐ Address change ☐ Name changeUse the IRS
label
Otherwise,
print
or type
See Specific
Instructions

Name of organization

Bill & Melinda Gates Foundation

Number and street (or P.O. box number if mail is not delivered to street address)

1551 Eastlake Avenue East

Room/suite

City or town, state, and ZIP code

Seattle, WA 98102

A Employer identification number

91-1663695

B Telephone number

(206) 709-3100

C If exemption application is pending check here ☐D 1 Foreign organizations, check here ☐2 Foreign organizations meeting the 55% test
check here and attach computation ☐E If private foundation status was terminated
under section 507(b)(1)(A), check here ☐F If the foundation is in a 60-month termination
under section 507(b)(1)(B), check here ☐H Check type of organization ☒ Section 501(c)(3) exempt private foundation
☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundationFair market value of all assets at end of year
(from Part II, col (c), line 16)J Accounting method ☐ Cash ☒ Accrual
☐ Other (specify) _____

S 32751464978. (Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses

(The total of amounts in columns (b),
(c), and (d) may not necessarily equal
the amounts in column (a))(a) Revenue and
expenses per
books(b) Net investment
income(c) Adjusted net
income
N/A(d) Disbursements
for charitable
purposes
(cash basis only)

1 Contributions, gifts, grants, etc., received

Check ☐ if the foundation is not required to attach Sch B

2107500000.

2 Distributions from split-interest trusts

3 Interest on savings and temporary
cash investments

1233633782.

1233633782.

Statement 1

4 Dividends and interest from securities

9356442.

9356442.

Statement 2

5a Gross rents

b (Net rental income or (loss))

6a Net gain or (loss) from sale of assets not on
line 10

230646361.

Statement 17

b Gross sales price for all
assets on line 6a 41835382114.

7 Capital gain net income (from Part IV, line 2)

2332297682.

8 Net short-term capital gain

9 Income modifications

10a Gross sales less returns
and allowances

b Less cost of goods sold

c Gross profit or (loss)

11 Other income

50329107.

97823926.

Statement 3, 31

12 Total. Add lines 1 through 11

3631465692.

3673111832.

13 Compensation of officers, directors, trustees, etc.

125000.

0.

125000.

14 Other employee salaries and wages

13436903.

0.

13099498.

15 Pension plans, employee benefits

4363786.

0.

3603767.

16a Legal fees Stmt 4

758440.

0.

1385751.

b Accounting fees Stmt 5

128722.

0.

128722.

c Other professional fees Stmt 6

26101435.

8918297.

16949512.

17 Interest

97090.

18 Taxes Stmt 7

32706478.

3262221.

55796.

19 Depreciation and depletion Stmt 19

3428119.

0.

20 Occupancy

2997423.

0.

2990713.

21 Travel, conferences, and meetings

6238013.

0.

6202092.

22 Printing and publications

1131181.

0.

1058680.

23 Other expenses Stmt 8

12880859.

6722100.

5995015.

24 Total operating and administrative
expenses. Add lines 13 through 23

104296359.

18999708.

51594546.

25 Contributions, gifts, grants paid

709045355.

1147045501.

26 Total expenses and disbursements

813341714.

18999708.

1198640047.

Add lines 24 and 25

27 Subtract line 26 from line 12

2818123978.

a Excess of revenue over expenses and disbursements

b Net investment income (if negative, enter 0)

3654112124.

c Adjusted net income (if negative, enter 0)

N/A

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non interest-bearing	406.	612.	612.
	2 Savings and temporary cash investments	3342421953.	1454653837.	1454653837.
	3 Accounts receivable ▶ 392617736.	568032971.	392617736.	392617736.
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use	109868.		
	9 Prepaid expenses and deferred charges	55513.	219318.	219318.
	10a Investments - U.S. and state government obligations Stmt 9	8561855840.	8074174924.	8074174924.
	b Investments - corporate stock Stmt 10	0.	727776139.	727776139.
	c Investments - corporate bonds Stmt 11	6512953282.	6890702925.	6890702925.
Liabilities	11 Investments - land, buildings and equipment basis ▶			
	Less accumulated depreciation ▶			
	12 Investments - mortgage loans			
	13 Investments - other Stmt 12	2148635691.	7559891530.	7559891530.
	14 Land, buildings, and equipment basis ▶ 33861953.	12544085.	26628688.	26628688.
	Less accumulated depreciation ▶ 7233265.	2478426.	7624799269.	7624799269.
	15 Other assets (describe ▶ Statement 13)			
	16 Total assets (to be completed by all filers)	21149088035.	32751464978.	32751464978.
	17 Accounts payable and accrued expenses	5269447.	11172316.	
	18 Grants payable	2113894017.	1675981663.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ Statement 14)	8322517.	9452719829.	
	23 Total liabilities (add lines 17 through 22)	2127485981.	11139873808.	
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31 ▶ ☒			
	24 Unrestricted	19021602054.	21611591170.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31 ▶ ☐			
	27 Capital stock, trust principal, or current funds			
	28 Paid in or capital surplus, or land, bldg., and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 Total net assets or fund balances	19021602054.	21611591170.	
	31 Total liabilities and net assets/fund balances	21149088035.	32751464978.	

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year Part II, column (a), line 30 (must agree with end of year figure reported on prior year's return)	1	19021602054.
2 Enter amount from Part I, line 27a	2	2818123978.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	21839726032.
5 Decreases not included in line 2 (itemize) ▶ Unrealized losses	5	228134862.
6 Total net assets or fund balances at end of year (line 4 minus line 5) Part II, column (b), line 30	6	21611591170.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2 story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a				
b See Attached Statement				
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 41835382114.		39529261345.	2332297682.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0) or Losses (from col. (h))
(j) FMV as of 12/31/69	(k) Adjusted basis as of 12/31/69	(l) Excess of col. (j) over col. (k), if any	
a			
b			
c			
d			
e			2332297682.

2 Capital gain net income or (net capital loss) (If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7)	2	2332297682.
3 Net short term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	3	N/A

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

section 4940(d)(2) applies, leave this part blank

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the organization does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2000	991553573.	20261693232.	.0489373
1999	513922234.	13579574683.	.0378452
1998	81413576.	2055122996.	.0396149
1997	35999577.	399816613.	.0900402
1996	6755259.	174663811.	.0386758

2 Total of line 1, column (d)	2	.2551134
3 Average distribution ratio for the 5 year base period divide the total on line 2 by 5 or by the number of years the foundation has been in existence if less than 5 years	3	.0510227
4 Enter the net value of noncharitable use assets for 2001 from Part X, line 5	4	22337837124.
5 Multiply line 4 by line 3	5	1139736762.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	36541121.
7 Add lines 5 and 6	7	1176277883.
8 Enter qualifying distributions from Part XII, line 4	8	1216080494.

If line 8 is equal to or greater than line 7, check the box in Part VI line 1b and complete that part using a 1% tax rate.
See the Part VI instructions

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary-see instructions)		1	36541121.
b Domestic organizations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		2	0.
c All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		3	36541121.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
3 Add lines 1 and 2		5	36541121.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments			
a 2001 estimated tax payments and 2000 overpayment credited to 2001	6a	41150000.	
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d	7	41150000.	
8 Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8		
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9		
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	4608879.	
11 Enter the amount of line 10 to be Credited to 2002 estimated tax	11	0.	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities		X
1c Did the organization file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the organization \$ 0. (2) On organization managers \$ 0.		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers \$ 0.		
2 Has the organization engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the organization made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes	X	
4a Did the organization have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the organization have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions)		
WASHINGTON		
b If the answer is "Yes" to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the organization claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2001 or the taxable year beginning in 2001 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X
11 Did the organization comply with the public inspection requirements for its annual returns and exemption application? Web site address www.gatesfoundation.org	X	
12 The books are in care of <u>Gwen Sherman, Controller</u> Telephone no <u>206-709-3100</u> Located at <u>1551 Eastlake Avenue East, Seattle, WA</u> ZIP+4 <u>98102</u>		
13 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here ☐ and enter the amount of tax exempt interest received or accrued during the year		

N/A

N/A

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies

1a During the year did the organization (either directly or indirectly)

(1) Engage in the sale or exchange, or leasing of property with a disqualified person?

☐ Yes ☒ No

(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?

☐ Yes ☒ No

(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?

☒ Yes ☐ No

(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?

☒ Yes ☐ No

(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?

☐ Yes ☒ No

(6) Agree to pay money or property to a government official? (Exception Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)

☐ Yes ☒ No**b** If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)?

1b

☒ X

Organizations relying on a current notice regarding disaster assistance check here

☐**c** Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2001?

1c

☒ X**2** Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))**a** At the end of tax year 2001, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2001?☐ Yes ☒ No

If "Yes," list the years

b Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement see instructions)

N/A

2b

c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here**3a** Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?☒ Yes ☐ No**b** If "Yes," did it have excess business holdings in 2001 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5 year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20 year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2001)

3b

☒ X**4a** Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?

4a

☒ X**b** Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2001?

4b

☒ X**5a** During the year did the organization pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?

☒ Yes ☐ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes or for the prevention of cruelty to children or animals?

☐ Yes ☒ No**b** If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

5b

☒ X

Organizations relying on a current notice regarding disaster assistance check here

☐**c** If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant?☒ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945-5(d)

6a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?☐ Yes ☒ No

6b

☒ X**b** Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6b also file Form 8870

Part VIII**Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Patricia Stonesifer 1551 Eastlake Avenue East Seattle, WA 98102	Co-Chair 35 hrs/wk	0.	6216.	0.
William H. Gates, Sr. 1551 Eastlake Avenue East Seattle, WA 98102	Co-Chair 35 hrs/wk	125000.	12170.	0.
William H. Gates 1551 Eastlake Avenue East Seattle, WA 98102	Trustee 5 hrs/wk	0.	0.	0.
Melinda F. Gates 1551 Eastlake Avenue East Seattle, WA 98102	Manager 5 hrs/wk	0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1) If none, enter "NONE"

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Gordon Perkin 1551 Eastlake Ave, Seattle, WA 98102	Exec. Dir. Global Hlth 40 hrs/wk	253780.	30285.	
Sylvia Mathews 1551 Eastlake Ave, Seattle, WA 98102	Exec. Vice Pres. 40 hrs/wk	233397.	11213.	
William H. Foege 1551 Eastlake Ave, Seattle, WA 98102	Sr. Adv. Global Health 20 hrs/wk	198279.	18017.	
Margaret A. Liu 1551 Eastlake Ave, Seattle, WA 98102	Sr. Adv. Vaccinology 32 hrs/wk	187500.	14800.	
Allan Golston 1551 Eastlake Ave, Seattle, WA 98102	CFAO 40 hrs/wk	183452.	27006.	
Total number of other employees paid over \$50,000				93

3 Five highest-paid independent contractors for professional services If none, enter "NONE"

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Lante Corporation P.O. Box 66973, Chicago, IL 60666-0973	Custom Software Development	3920126.
Grandview Capital Management, LLC 820 Manhattan Ave. #200, Manhattan Beach, CA	Investment Services	2688410.
American Institutes for Research 3333 "K" Street NW, Washington, DC 20007	Program Evaluation	2500000.
Western Asset Management Co. Dept 8995, Los Angeles, CA 90088	Investment Services	1633390.
Guardsmark, Inc. GPO #26961, New York, NY 10087	Security Services	1107322.
Total number of others receiving over \$50,000 for professional services		70

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 Provided computer installation services, training, and technical support to public libraries in 9 states (NY, NC, VA, IN, OH, ME, VT, MN, CO) for public access to the Internet.	14850981.
2 Provided technical assistance to schools and districts; convened educators to discuss best practices in secondary education, leadership, and other educational issues; and	7605807.
3 shared evaluation information and lessons learned.	
4 Convened vaccine experts to discuss and advise the global health community about new and improved vaccines, and vaccine delivery.	947398.

Part IX-B Summary of Program-Related Investments

Describe the two largest program related investments made by the foundation during the tax year on lines 1 and 2

Amount

1	N/A	
2		
All other program related investments See instructions		
3		
Total Add lines 1 through 3		0.

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes	
a	Average monthly fair market value of securities	1a 20654487315.
b	Average of monthly cash balances	1b 2020378169.
c	Fair market value of all other assets	1c 3141748.
d	Total (add lines 1a, b, and c)	1d 22678007232.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e 0.
2	Acquisition indebtedness applicable to line 1 assets	2 0.
3	Subtract line 2 from line 1d	3 22678007232.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4 340170108.
5	Net value of noncharitable-use assets Subtract line 4 from line 3. Enter here and on Part V, line 4	5 22337837124.
6	Minimum investment return Enter 5% of line 5	6 1116891856.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ☐ and do not complete this part.)

1	Minimum investment return from Part X, line 6	1 1116891856.
2a	Tax on investment income for 2001 from Part VI, line 5	2a 36541121.
b	Income tax for 2001 (This does not include the tax from Part VI)	2b
c	Add lines 2a and 2b	2c 36541121.
3	Distributable amount before adjustments Subtract line 2c from line 1	3 1080350735.
4a	Recoveries of amounts treated as qualifying distributions	4a 0.
b	Income distributions from section 4947(a)(2) trusts	4b 0.
c	Add lines 4a and 4b	4c 0.
5	Add lines 3 and 4c	5 1080350735.
6	Deduction from distributable amount (see instructions)	6 0.
7	Distributable amount as adjusted Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7 1080350735.

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes	
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a 1198640047.
b	Program related investments Total from Part IX-B	1b 0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2 17440447.
3	Amounts set aside for specific charitable projects that satisfy the	
a	Suitability test (prior IRS approval required)	3a
b	Cash distribution test (attach the required schedule)	3b
4	Qualifying distributions Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4 1216080494.
5	Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5 36541121.
6	Adjusted qualifying distributions Subtract line 5 from line 4	6 1179539373.

Note The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1 Distributable amount for 2001 from Part XI, line 7				1080350735.
2 Undistributed income, if any, as of the end of 2000				
a Enter amount for 2000 only			0.	
b Total for prior years 19__, 19__, 19__		0.		
3 Excess distributions carryover, if any, to 2001				
a From 1996 1013280.				
b From 1997 17182955.				
c From 1998 72267391.				
d From 1999 203473210.				
e From 2000 76942701.				
f Total of lines 3a through e	370879537.			
4 Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 1216080494.				
a Applied to 2000, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2001 distributable amount				1080350735.
e Remaining amount distributed out of corpus	135729759.			
5 Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below	506609296.			
a Corpus Add lines 3f, 4c, and 4e. Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2000 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2001 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2002				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1996 not applied on line 5 or line 7	1013280.			
9 Excess distributions carryover to 2002 Subtract lines 7 and 8 from line 6a	505596016.			
10 Analysis of line 9				
a Excess from 1997 17182955.				
b Excess from 1998 72267391.				
c Excess from 1999 203473210.				
d Excess from 2000 76942701.				
e Excess from 2001 135729759.				

N/A

- Form 990-PF (2001)

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement 20	See Attached Statement 20	See Attached Statement 20	See Attached Statement 20	1147045501
b Approved for future payment See Attached Statement 21	See Attached Statement 21	See Attached Statement 21	See Attached Statement 21	527377655.

Total

▶ 3a

1147045501

Total

▶ 3b

527377655.

Part XVI-A

Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		Related or exempt function income
1 Program service revenue						
a <u>Program rental income</u>						25908.
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments			14	1233633782.		
4 Dividends and interest from securities			14	9356442.		
5 Net rental income or (loss) from real estate						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property						
7 Other investment income			18	50303199.		
8 Gain or (loss) from sales of assets other than inventory			18	230646361.		
9 Net income or (loss) from special events						
10 Gross profit or (loss) from sales of inventory						
11 Other revenue						
a _____						
b _____						
c _____						
d _____						
e _____						
12 Subtotal Add columns (b), (d), and (e)		0.		1523939784.		25908.
13 Total Add line 12, columns (b), (d), and (e)						1523965692.

(See worksheet in line 13 instructions to verify calculations)

Part XVI-B

Relationship of Activities to the Accomplishment of Exempt Purposes

[illegible]

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?

a Transfers from the reporting organization to a noncharitable exempt organization of:

(1) Cash

(2) Other assets

b Other Transactions

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

c Sharing of facilities, equipment, mailing lists, other assets, or paid employees

d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.

	Yes	No
1a(1)	X	
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
a1	1243528.	Alaska Council of School Administrators	Expenditure responsibility grant for charitable purposes
a1	345592.	Alaska Council of School Administrators	Expenditure responsibility grant for charitable purposes
a1	350000.	Idaho Association of School Administrators, Inc.	Expenditure responsibility grant for charitable purposes

2a Is the organization directly or indirectly affiliated with, or related to, one or more tax exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship
	N/A	

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than tax agent) is based on all information of which preparer has any knowledge.

in Here	Signature of officer or trustee <u>William H. Gates</u>		Date <u>10/29/02</u>		Title <u>Trustee</u>	
	Preparer's		Date	Check if self-employed ☐	Preparer's SSN or PTIN	
				EIN		
				Phone no		

Schedule B
(Form 990, 990-EZ, or
990-PF)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

Supplementary Information for
line 1 of Form 990, 990-EZ and 990-PF (see instructions)

OMB No 1545-0047

2001

Name of organization

Bill & Melinda Gates Foundation

Employer identification number

91-1663695

Organization type (check one)

Filers of

Section

Form 990 or 990-EZ

☐

501(c)() (enter number) organization

☐

4947(a)(1) nonexempt charitable trust not treated as a private foundation

☐

527 political organization

Form 990-PF

☒

501(c)(3) exempt private foundation

☐

4947(a)(1) nonexempt charitable trust treated as a private foundation

☐

501(c)(3) taxable private foundation

Check if your organization is covered by the **General rule** or a **Special rule** (Note Only a section 501(c)(7), (8), or (10) organization can check box(es) for both the General rule and a Special rule-see instructions)

General Rule-

☒

For organizations filing Form 990, 990-EZ, or 990-PF that received during the year, \$5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

Special Rules-

☐

For a section 501(c)(3) organization filing Form 990, or Form 990-EZ, that met the 33 1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of \$5,000 or 2% of the amount on line 1 of these forms (Complete Parts I and II)

☐

For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, aggregate contributions or bequests of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals (Complete Parts I, II, and III)

☐

For a section 501(c)(7), (8) or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, some contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000 (If this box is checked enter here the total contributions that were received during the year for an *exclusively* religious charitable, etc., purpose Do not complete any of the Parts unless the General rule applies to this organization because it received nonexclusively religious, charitable, etc., contributions of \$5,000 or more during the year)



\$

Caution Organizations that are not covered by the General rule and/or the Special rules do not file Schedule B (Form 990, 990-EZ, or 990-PF), but they must check the box in the heading of their Form 990, Form 990-EZ, or on line 1 of their Form 990-PF, to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Schedule B (Form 990, 990-EZ, or 990-PF) (2001)

Name of organization

Employer identification number

Bill & Melinda Gates Foundation

91-1663695

Part I Contributors (See Specific Instructions)

(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	William H. Gates 2365 Carillon Point, Kirkland, WA 98033	\$ 2107500000.	Person ☐ Payroll ☐ Noncash ☒ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)
			Person ☐ Payroll ☐ Noncash ☐ (Complete Part II if there is a noncash contribution)

Name of organization

Bill & Melinda Gates Foundation

Part II Noncash Property (See Specific Instructions)[illegible]

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	30,000,000 shares Microsoft Corp Stock	D	05/02/01	Various
b	Equities/Other (See Statement 27)	P	Various	Various
c	Fixed Income (See Statement 28)	P	Various	Various
d	Cash Equivalents (See Statement 29)	P	Various	Various
e	Options (See Statement 30)	P	Various	Various
f	Futures (See Statement 31)		Various	Various
g	Mark-to-Market		Various	Various
h	ST Capital Gain Distribution on PIMCO Mutual		Various	Various
i	Unrealized Gain/Loss on Forward Contracts		Various	Various
j	PY Unrealized Gain/Loss on Forward Contracts		Various	Various
k	Gain/Loss on Other Assets		Various	Various
l				
m				
n				
o				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 2087754361.		64299.	2087690062.
b 195008131.		202127534.	<7119403.>
c 35390418181.		35191553186.	195301762.
d 4152673491.		4127164785.	25508706.
e 9527950.		8351541.	<879043.>
f			46796551.
g			<576372.>
h			55708.
i			<5173154.>
j			<9113233.>
k			<193902.>
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			2087690062.
b			<7119403.>
c			195301762.
d			25508706.
e			<879043.>
f			46796551.
g			<576372.>
h			55708.
i			<5173154.>
j			<9113233.>
k			<193902.>
l			
m			
n			
o			

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	2332297682.
3	Net short term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter "-0-" in Part I, line 8	3	N/A

Underpayment of Estimated Tax by Corporations

OMB No 1545-0142

▶ See separate instructions
▶ Attach to the corporation's tax return

Form 990-PF

2001

Name

Employer identification number

Bill & Melinda Gates Foundation

91-1663695

Note In most cases, the corporation does not need to file Form 2220 (See Part I below for exceptions.) The IRS will figure any penalty owed and bill the corporation. If the corporation does not need to file Form 2220, it may still use it to figure the penalty. Enter the amount from line 36 on the estimated tax penalty line of the corporation's income tax return, but do not attach Form 2220.

Part I Reasons For Filing - Check the boxes below that apply to the corporation. If any boxes are checked, the corporation must file Form 2220, even if it does not owe the penalty. If the box on line 1 or line 2 applies, the corporation may be able to lower or eliminate the penalty.

- 1 ☒ The corporation is using the annualized income installment method
- 2 ☐ The corporation is using the adjusted seasonal installment method
- 3 ☐ The corporation is a "large corporation" figuring its first required installment based on the prior year's tax.

Note The corporation also must file Form 2220 if it has a suspended research credit allowed for the current year (see the instructions for line 4) or it is an indirectly affected taxpayer (see instructions).

Part II Figuring the Underpayment

4	Total tax (see instructions)	4	36541121.		
5a	Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	5a			
5b	Look back interest included on line 4 under section 460(b)(2) for completed long-term contracts or of section 167(g) for property depreciated under the income forecast method	5b			
5c	Credit for Federal tax paid on fuels (see instructions)	5c			
5d	Total. Add lines 5a through 5c	5d			
6	Subtract line 5d from line 4. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty.	6	36541121.		
7	Enter the tax shown on the corporation's 2000 income tax return. Caution See instructions before completing this line.	7	49236895.		
8	Enter the smaller of line 6 or line 7. If the corporation must skip line 7, enter the amount from line 6.	8	36541121.		
9	Installment due dates Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers Use 5th month), 6th, 9th, and 12th months of the corporation's tax year. Exception Enter October 1, 2001, instead of September 15, 2001.	(a)	(b)	(c)	(d)
9	05/15/01	06/15/01	10/01/01	12/15/01	
10	Required installments If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 40. If the box on line 3 (but not 1 or 2) is checked, see instructions for the amounts to enter. If none of these boxes are checked, enter 25% of line 8 above in each column.	5888120.	2564002.	18953719.	9135280.
11	Estimated tax paid or credited for each period (see instructions). For column (a) only, enter the amount from line 11 on line 15.	5900000.	2600000.	26900000.	5750000.
12	Enter amount, if any, from line 18 of the preceding column.		11880.	47878.	7994159.
13	Add lines 11 and 12.		2611880.	26947878.	13744159.
14	Add amounts on lines 16 and 17 of the preceding column.				
15	Subtract line 14 from line 13. If zero or less, enter -0-.	5900000.	2611880.	26947878.	13744159.
16	If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-.		0.	0.	
17	Underpayment If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18.				
18	Overpayment If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column.	11880.	47878.	7994159.	

Complete Part III on page 2 to figure the penalty. If there are no entries on line 17, no penalty is owed.

Part III Figuring the Penalty

19 Enter the date of payment or the 15th day of the 3rd month after the close of the tax year, whichever is earlier (see instructions) (Form 990 PF and Form 990-T filers Use 5th month instead of 3rd month)

20 Number of days from due date of installment on line 9 to the date shown on line 19

21 Number of days on line 20 after 4/15/2001 and before 7/1/2001

22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 8\%}{365}$

23 Number of days on line 20 after 8/30/2001 and before 1/1/2002

24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 7\%}{365}$

25 Number of days on line 20 after 12/31/2001 and before 4/1/2002

26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times 6\%}{365}$

27 Number of days on line 20 after 3/31/2002 and before 7/1/2002

28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times \%}{365}$

29 Number of days on line 20 after 8/30/2002 and before 10/1/2002

30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$

31 Number of days on line 20 after 9/30/2002 and before 1/1/2003

32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{365}$

33 Number of days on line 20 after 12/31/2002 and before 2/16/2003

34 Underpayment on line 17 x $\frac{\text{Number of days on line 33} \times \%}{365}$

35 Add lines 22, 24, 26, 28, 30, 32, and 34

36 **Penalty** Add columns (a) through (d), of line 35. Enter the total here and on Form 1120, line 33, Form 1120-A, line 29, or the comparable line for other income tax returns

* For underpayments paid after March 31, 2002 For lines 28, 30, 32, and 34, use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS Web Site at www.irs.gov. You can also call 1-800-829-1040 to get interest rate information.

	(a)	(b)	(c)	(d)
19				
20				
21				
22	\$	\$	\$	\$
23				
24	\$	\$	\$	\$
25				
26	\$	\$	\$	\$
27				
28	\$	\$	\$	\$
29				
30	\$	\$	\$	\$
31				
32	\$	\$	\$	\$
33				
34	\$	\$	\$	\$
35	\$	\$	\$	\$
36				\$ 0.

Schedule AAnnualized Income Installment Method and/or the Adjusted Seasonal Installment Method Under Section 6655(e)
(see instructions)

Form 1120S filers For lines 2, 14, 15, and 16, below, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a) (or the corresponding provisions of prior law), whichever applies

Part I - Annualized Income Installment Method

		(a)	(b)	(c)	(d)
		First <u>2</u> months	First <u>4</u> months	First <u>7</u> months	First <u>10</u> months
1 Annualization periods (see instructions)	1				
2 Enter taxable income for each annualization period (see instructions)	2	392541296.	563474750.	2979018171.	3425823075.
3 Annualization amounts (see instructions)	3	6.000000	3.000000	1.714290	1.200000
4 Annualized taxable income Multiply line 2 by line 3	4	2355247776.	1690424250.	5106901060.	4110987690.
5 Figure the tax on the amount in each column on line 4 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the tax return)	5	23552478.	16904243.	51069011.	41109877.
6 Enter other taxes for each payment period (see instructions)	6				
7 Total tax. Add lines 5 and 6	7	23552478.	16904243.	51069011.	41109877.
8 For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	8				
9 Total tax after credits Subtract line 8 from line 7. If zero or less, enter -0-	9	23552478.	16904243.	51069011.	41109877.
10 Applicable percentage	10	25%	50%	75%	100%
11 Multiply line 9 by line 10	11	5888120.	8452122.	38301758.	41109877.
12 Add the amounts in all preceding columns of line 40 (see instructions)	12		5888120.	8452122.	27405841.
13 Annualized income installments Subtract line 12 from line 11. If zero or less, enter -0-	13	5888120.	2564002.	29849636.	13704036.

Part II - Adjusted Seasonal Installment Method (Caution: Use this method only if the base period percentage for any 6 consecutive months is at least 70%. See instructions for more information.)

		(a)	(b)	(c)	(d)
		First 3 months	First 5 months	First 8 months	First 11 months
14 Enter taxable income for the following periods					
a Tax year beginning in 1998	14a				
b Tax year beginning in 1999	14b				
c Tax year beginning in 2000	14c				
15 Enter taxable income for each period for the tax year beginning in 2001	15				
16 Enter taxable income for the following periods		First 4 months	First 6 months	First 9 months	Entire year
a Tax year beginning in 1998	16a				
b Tax year beginning in 1999	16b				
c Tax year beginning in 2000	16c				
17 Divide the amount in each column on line 14a by the amount in column (d) on line 16a	17				
18 Divide the amount in each column on line 14b by the amount in column (d) on line 16b	18				
19 Divide the amount in each column on line 14c by the amount in column (d) on line 16c	19				

		(a) First 4 months	(b) First 6 months	(c) First 9 months	(d) Entire year
20 Add lines 17 through 19	20				
21 Divide line 20 by 3	21				
22 Divide line 15 by line 21	22				
23 Figure the tax on the amount on line 22 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the return)	23				
24 Divide the amount in columns (a) through (c) on line 16a by the amount in column (d) on line 16a	24				
25 Divide the amount in columns (a) through (c) on line 16b by the amount in column (d) on line 16b	25				
26 Divide the amount in columns (a) through (c) on line 16c by the amount in column (d) on line 16c	26				
27 Add lines 24 through 26	27				
28 Divide line 27 by 3	28				
29 Multiply the amount in columns (a) through (c) of line 23 by columns (a) through (c) of line 28. In column (d), enter the amount from line 23, column (d)	29				
30 Enter other taxes for each payment period (see instructions)	30				
31 Total tax. Add lines 29 and 30	31				
32 For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	32				
33 Total tax after credits. Subtract line 32 from line 31. If zero or less, enter -0-	33				
34 Add the amounts in all preceding columns of line 40 (see instructions)	34				
35 Adjusted seasonal installments. Subtract line 34 from line 33. If zero or less, enter -0-	35				

Part III - Required Installments

		1st installment	2nd installment	3rd installment	4th installment
36 If only one of the above parts is completed, enter the amount in each column from line 13 or line 35. If both parts are completed, enter the smaller of the amounts in each column from line 13 or line 35	36	5888120.	2564002.	29849636.	13704036.
37 Enter 25% of line 8 on page 1 of Form 2220 in each column. (Note "Large corporations" see the instructions for line 10 for the amounts to enter.)	37	9135280.	9135281.	9135280.	9135280.
38 Subtract line 40 of the preceding column from line 39 of the preceding column	38		3247160.	9818439.	
39 Add lines 37 and 38	39	9135280.	12382441.	18953719.	9135280.
40 Required installments. Enter the smaller of line 36 or line 39 here and on page 1 of Form 2220, line 10	40	5888120.	2564002.	18953719.	9135280.

JWA

Form 2220 2001

** Annualized Income Installment Method Using Option 1

Return by a U.S. Transferor of Property
to a Foreign Corporation
(under section 367)

OMB No 1545-0026

Part I U.S. Transferor Information (see instructions)

Name of transferor	Identification number (see instructions)
BILL & MELINDA GATES FOUNDATION	91-1663695
Number, street, and room or suite no. (If a P.O. box, see instructions)	
1551 Eastlake Avenue East	
City or town, state, and ZIP code	
Seattle, WA 98102	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b Did the transferor remain in existence after the transfer? ☐ Yes ☐ No
- If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No
- If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation)	4 Identification number, if any
INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED	52-2309130
5 Address (including country)	
P O BOX 265GT, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	
6 Place of organization or creation	7 Foreign law characterization (see instructions)
CAYMAN ISLANDS	CORPORATION
8 Is the transferee foreign corporation a controlled foreign corporation? ☐ Yes ☒ No	

Part III Information Regarding Transfer of Property (see instructions)

9 Date of transfer FEBRUARY 6, 2001	10 Type of nonrecognition transaction (see instructions) 351
11 Description of property transferred CASH	

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)? ☐ Yes ☒ No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction? ☐ Yes ☒ No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please
Sign
Here

Under penalties of perjury, I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief, it is true, correct and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature	Date	Title
-----------	------	-------

Paid
Preparer's
Use Only

Preparer's signature <i>Laura Cannella</i>	Date AUG 02 2002	Check if self-employed ☐	Preparer's social security no 043-72-3679
Firm's name (or yours if self-employed) and address PRICewaterhouseCOOPERS LLP 100 PEARL ST. HARTFORD, CT	EIN 13-4008324	ZIP code 06103	

Bill & Melinda Gates Foundation

Attachment to Form 926, Return by a U S Transferor of Property to a Foreign Corporation
For The Year Ended 12/31/01

Statement Required Under Regulation §1 6038B-1T(c) and Temporary Regulation 1 6038-1T(c)(1) through (5)

Information required with respect to transfers described in section 367(a)(1)

1 TRANSFEROR

Name Bill & Melinda Gates Foundation
Address 2365 Carillon Point, Kirkland, WA 98033

2 TRANSFEREE

Name Institutional Global Timber Investors 6 Limited
Address Cayman Islands
FEIN None

Country of Incorporation Cayman Islands

3 CONSIDERATION RECEIVED BY THE U S PERSON MAKING THE TRANSFER

<u>Class of Stock or Securities</u>	<u>Number of Shares</u>	<u>FMV</u>
Common Stock	13,282,890	13,282,890

4 PROPERTY TRANSFERRED

- (i) Active business property
Not Applicable
- (ii) Stock or securities
Not Applicable
- (iii) Depreciated property
Not Applicable
- (iv) Property to be leased
Not Applicable
- (v) Property to be sold
Not Applicable
- (vi) Transfers to FSCs
Not Applicable

- (vii) Tainted property
Not Applicable
- (viii) Foreign loss branch
Not Applicable
- (ix) Other intangibles
Not Applicable

5 TRANSFER OF FOREIGN BRANCH WITH PREVIOUSLY DEDUCTED LOSSES
Not applicable

Information Return of U.S. Persons With
Respect To Certain Foreign Corporations

OMB No 1545 0704

(Rev May 2001)

Department of the Treasury
Revenue Service

▶ See separate instructions

Information furnished for the foreign corporation's annual accounting period (tax year required by
section 898) (see instructions) beginning 02/06, 2001, and ending 12/31, 2001File In Duplicate
(see When and Where
To File on page 1 of
the instructions)

of person filing this return

BILL & MELINDA GATES FOUNDATION

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)
1551 Eastlake Avenue East

City or town, state, and ZIP code

Seattle, WA 98102

A Identifying number

91-1663695

B Category of filer (See page 1 of the instructions. Check applicable
box(es))1 ☐ 2 ☐ 3 ☒ 4 ☐ 5 ☐C Enter the total percentage of the foreign corporation's voting stock you
owned at the end of its annual accounting period 10.62508 %

Filer's tax year beginning JANUARY 1, 2001, and ending DECEMBER 31, 2001

D Person(s) on whose behalf this information return is filed

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Shareholder	Officer	Director

Important: Fill in all applicable lines and schedules. All information must be in the English language. All amounts must be
stated in U.S. dollars unless otherwise indicated.

1a Name and address of foreign corporation

INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED
P O BOX 265GT
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

b Employer identification number if any

52-2309130

c Country under whose laws incorporated

CAYMAN ISLANDS

d Date of incorporation

02/06/2001

e Principal place of business

CAYMAN ISLANDS

f Principal business activity
code number

525990

g Principal business activity

INVESTMENTS

h Functional currency

U S DOLLAR

2 Provide the following information for the foreign corporation's accounting period stated above

Name, address, and identifying number of branch office or agent (if any) in
the United States

NONE

b If a U.S. income tax return was filed, please show

(i) Taxable income or (loss)

(ii) U.S. income tax paid
(after all credits)c Name and address of foreign corporation's statutory or resident agent in
country of incorporationd Name and address (including corporate department, if applicable) of
person (or persons) with custody of the books and records of the foreign
corporation, and the location of such books and records, if differentPETER MERTZ
UBS TIMBER INVESTORS, 24 AIRPORT ROAD
WEST LEBANON, NH 03784

Schedule A Stock of the Foreign Corporation

Part I — All Classes of Stock

(a) Description of each class of stock	(b) Number of shares issued and outstanding	
	(i) Beginning of annual accounting period	(ii) End of annual accounting period
COMMON STOCK		125,014,536

Part II — Additional Information for Preferred Stock

(To be completed only by Category 1 filers for foreign personal holding companies)

(a) Description of each class of Preferred stock (Note: This description should match the corresponding description entered in Part I column (a))	(b) Par value in functional currency	(c) Rate of dividend	(d) Indicate whether the stock is cumulative or noncumulative

Schedule B U S Shareholders of Foreign Corporation (See page 5 of the instructions)

(a) Name, address, and identifying number of shareholder	(b) Description of each class of stock held by shareholder (Note: This description should match the corresponding description entered in Schedule A Part I, column (a))	(c) Number of shares held at beginning of annual accounting period	(d) Number of shares held at end of annual accounting period	(e) Pro rata share of subpart F income (enter as a percentage)
BOSTON SAFE DEPOSIT & TRUST CO AS TRUSTEE FOR KODAK RETIREMENT INCOME PLAN EVERETT, MA 02149	COMMON STOCK		29,993,621	23.99211
	EIN 16-6022967			
BILL & MELINDA GATES FOUND 2365 CARILLON POINT KIRKLAND, WA 98033	COMMON STOCK		13,282,890	10.62508
	EIN 91-1663695			
MELLON BANK, N A AS TRUSTEE FOR THE DOMINION RESOURCES SERVICES RETIREMENT PLAN TRUST PITTSBURGH, PA 15258	COMMON STOCK		12,854,409	10.28233
	EIN 25-6263994			

Schedule C Income Statement (See page 5 of the instructions)

Important. Report all information in functional currency in accordance with U S GAAP. Also, report each amount in U S dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U S dollar, complete only the U S Dollars column. See instructions for special rules for DASTM corporations.

		Functional Currency	U S Dollars
Income	1a Gross receipts or sales	1a	
	b Returns and allowances	1b	
	c Subtract line 1b from line 1a	1c	
	2 Cost of goods sold	2	
	3 Gross profit (subtract line 2 from line 1c)	3	
	4 Dividends	4	
	5 Interest	5	113,889
	6 Gross rents, royalties, and license fees	6	
	7 Net gain or (loss) on sale of capital assets	7	
Deductions	8 Other income (attach schedule)	8	6,211,203
	9 Total income (add lines 3 through 8)	9	6,325,092
	10 Compensation not deducted elsewhere	10	
	11 Rents, royalties, and license fees	11	
	12 Interest	12	
	13 Depreciation not deducted elsewhere	13	
	14 Depletion	14	
	15 Taxes (exclude provision for income, war profits, and excess profits taxes)	15	
	16 Other deductions (attach schedule — exclude provision for income, war profits, and excess profits taxes)	16	488,132
Net Income	17 Total deductions (add lines 10 through 16)	17	488,132
	18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9)	18	5,836,960
	19 Extraordinary items and prior period adjustments (see instructions)	19	
	20 Provision for income, war profits, and excess profits taxes (see instructions)	20	
	21 Current year net income or (loss) per books (line 18 plus line 19 minus line 20)	21	5,836,960

Schedule E Income, War Profits, and Excess Profits Taxes Paid or Accrued (See page 5 of instructions)

(a) Name of country or U.S. possession	Amount of tax		
	(b) In foreign currency	(c) Conversion rate	(d) In U.S. dollars
1 U.S.			
2			
3			
4			
5			
6			
7			
8 Total			

Schedule F Balance Sheet

Important: Report all amounts in U.S. dollars prepared and translated in accordance with U.S. GAAP. See page 5 of the instructions for an exception for DASTM corporations.

Assets		(a) Beginning of annual accounting period	(b) End of annual accounting period
1 Cash	1		4,604,941
2a Trade notes and accounts receivable	2a		
b Less allowance for bad debts	2b () ()		
3 Inventories	3		
4 Other current assets (attach schedule)	4		
5 Loans to stockholders and other related persons	5		
6 Investment in subsidiaries (attach schedule)	6		
7 Other investments (attach schedule)	7		124,708,506
8a Buildings and other depreciable assets	8a		
b Less accumulated depreciation	8b () ()		
9a Depletable assets	9a		
b Less accumulated depletion	9b () ()		
10 Land (net of any amortization)	10		
11 Intangible assets			
a Goodwill	11a		
b Organization costs	11b		
c Patents, trademarks, and other intangible assets	11c		
d Less accumulated amortization for lines 11a, b, and c	11d () ()		
12 Other assets (attach schedule)	12		2,251,893
13 Total assets	13		131,565,340
Liabilities and Stockholders' Equity			
14 Accounts payable	14		15,274
15 Other current liabilities (attach schedule)	15		712,804
16 Loans from stockholders and other related persons	16		
17 Other liabilities (attach schedule)	17		
18 Capital stock			
a Preferred stock	18a		
b Common stock	18b		125,015
19 Paid-in or capital surplus (attach reconciliation)	19		124,889,521
20 Retained earnings	20		5,822,726
21 Less cost of treasury stock	21 () ()		
22 Total liabilities and stockholders' equity	22		131,565,340

Schedule G Other Information

- 1 During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in a foreign partnership?
If "Yes," see page 5 of the instructions for required attachment
- 2 During the tax year, did the foreign corporation own an interest in any trust?
- 3 During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3?
If "Yes," attach a statement listing the name, country under whose laws the entity was organized, and EIN (if any) of each entity

Yes No

☐ ☐☐ ☐☐ ☐**Schedule H Current Earnings and Profits (See page 5 of the instructions)****Important:** Enter the amounts on lines 1 through 5c in functional currency

1	Current year net income or (loss) per foreign books of account	1	5,836,960
2	Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions)		
		Net Additions	Net Subtractions
a	Capital gains or losses		
b	Depreciation and amortization	83,333	
c	Depletion		
d	Investment or incentive allowance		
e	Charges to statutory reserves		
f	Inventory adjustments		
g	Taxes		
h	Other (attach schedule)		6,797,280
3	Total net additions	83,333	
4	Total net subtractions		6,797,280
5a	Current earnings and profits (line 1 plus line 3 minus line 4)	5a	(876,987)
b	DASTM gain or (loss) for foreign corporations that use DASTM (see instructions)	5b	
c	Combine lines 5a and 5b	5c	(876,987)
d	Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions))	5d	(876,987)

Enter exchange rate used for line 5d ▶

Schedule I Summary of Shareholder's Income From Foreign Corporation (See page 6 of instructions)

1	Subpart F income (line 40b, Worksheet A in the instructions)	1	
2	Earnings invested in U.S. property (line 17, Worksheet B in the instructions)	2	
3	Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions)	3	
4	Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions)	4	
5	Factoring income	5	
6	Total of lines 1 through 5. Enter here and on your income tax return. See page 6 of instructions.	6	
7	Dividends received (translated at spot rate on payment date under section 989(b)(1))	7	
8	Exchange gain or (loss) on a distribution of previously taxed income	8	

Yes No

- Was any income of the foreign corporation blocked?
- Did any such income become unblocked during the tax year (see section 964(b))?
- If the answer to either question is "Yes," attach an explanation

☐ ☐☐ ☐

BILL & MELINDA GATES FOUNDATION
INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED
STATEMENT ATTACHED TO AND MADE PART OF FORM 5471, INFORMATION RETURN
OF U S PERSONS WITH RESPECT TO CERTAIN FOREIGN CORPORATIONS
FOR THE YEAR ENDED DECEMBER 31, 2001

Schedule C, Line 8, Other Income

U S Dollar

Net Unrealized Gain on Investments	6,211,203
Total Other Income	<u>6,211,203</u>

Schedule C, Line 16, Other Deductions

Asset Management Fee	350,883
Legal and Professional Fees	27,034
Organization Costs	100,000
Other Administrative Expenses	10,215
Total Other Deductions	<u>488,132</u>

Schedule E, Line 7, Other Investments

Investments in Global Timber Funds	124,708,506
Total Other Investments	<u>124,708,506</u>

Schedule E, Line 12, Other Assets

Due From Affiliates	2,251,893
Total Other Assets	<u>2,251,893</u>

Schedule E, Line 15, Other Current Liabilities

Accrued Asset Management Fee	156,920
Due to Affiliates	555,884
Total Other Current Liabilities	<u>712,804</u>

BILL & MELINDA GATES FOUNDATION
INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED
STATEMENT ATTACHED TO AND MADE PART OF FORM 5471, INFORMATION RETURN
OF U.S. PERSONS WITH RESPECT TO CERTAIN FOREIGN CORPORATIONS
FOR THE YEAR ENDED DECEMBER 31, 2001

Schedule H, Line 2h, Other Adjustments

	<u>Net Additions</u>	<u>Net Subtractions</u>
Unrealized Gain on Investments	-	6,211,203
Taxable Loss from Flow Through Entity	-	586,077
Total Other Adjustments	<u>-</u>	<u>6,797,280</u>

ELECTION STATEMENT

FYE DECEMBER 31, 2001

Taxpayer hereby elects under the provisions of the Internal Revenue Code Section 195 to treat start-up expenditures as deferred expenses and to amortize such expenses ratably over a sixty month period beginning with the month in which the taxpayer's business begins

Taxpayer hereby elects to adopt the recurring item exception under the provision of the Internal Revenue Code Section 461(h)(3) and Temp Reg Section 1.461-3T (T D 8024) as a method of accounting with respect to all types of items incurred in all trades or businesses, effective with the tax year ending December 31, 2001 for the above partnership

Taxpayer hereby elects under the provision of the Internal Revenue Code Section 248 to amortize organization costs over a period of 60 months

SCHEDULE O
(Form 5471)

(Rev. May 2001)

Department of the Treasury
Internal Revenue Service

Organization or Reorganization of Foreign Corporation, and Acquisitions and Dispositions of its Stock

GMB No. 1545-0704

▶ Attach to Form 5471 See Instructions for Form 5471

Name of person filing Form 5471

BILL & MELINDA GATES FOUNDATION

Identifying number

91-1663695

Name of foreign corporation

INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED

Important Complete a separate Schedule O for each foreign corporation for which information must be reported

Part I To Be Completed by U.S. Officers and Directors

(a) Name of shareholder for whom acquisition information is reported	(b) Address of shareholder	(c) Identifying number of shareholder	(d) Date of original 10% acquisition	(e) Date of additional 10% acquisition

Part II To Be Completed by U.S. Shareholders

Note If this return is required because one or more shareholders became U.S. persons, attach a list showing the names of such persons and the date each became a U.S. person

Section A — General Shareholder Information

(a) Name, address, and identifying number of shareholder(s) filing this schedule	(b) For shareholder's latest U.S. income tax return filed, indicate			(c) Date (if any) shareholder last filed information return under section 6046 for the foreign corporation
	(1) Type of return (enter form number)	(2) Date return filed	(3) Internal Revenue Service Center where filed	
BILL & MELINDA GATES FOUND. 2365 CARILLON POINT KIRKLAND, WA 98033 EIN 91-1663695				

Section B — U.S. Persons Who Are Officers or Directors of the Foreign Corporation

(a) Name of U.S. officer or director	(b) Address	(c) Social security number	(d) Check appropriate box(es)	
			Officer	Director
CHARLES E. BUSH	11440 CARMEL COMMONS BLVD CHARLOTTE, NC 28226	AVAILABLE UPON REQUEST		X
EDWARD J. KOBACKER	7 WEXFORD CLUB DRIVE HILTON HEAD, SC 29928	AVAILABLE UPON REQUEST		X
PETER C. MERTZ	24 AIRPORT ROAD WEST LEBANON, NH 03784	AVAILABLE UPON REQUEST		X

Section C — Acquisition of Stock

(a) Name of shareholder(s) filing this schedule	(b) Class of stock acquired	(c) Date of acquisition	(d) Method of acquisition	(e) Number of shares acquired		
				(1) Directly	(2) Indirectly	(3) Constructively
BILL & MELINDA GATES FOUND	COMMON	02/06/2001	PURCHASE	13,282,890		

(f) Amount paid or value given	(g) Name and address of person from whom shares were acquired
13,282,890	INSTITUTIONAL GLOBAL TIMBER INVESTORS 6 LIMITED P O BOX 265GT, GEORGE TOWN GRAND CAYMAN, CAYMAN ISLANDS

Section D — Disposition of Stock

(a) Name of shareholder disposing of stock	(b) Class of stock	(c) Date of disposition	(d) Method of disposition	(e) Number of shares disposed of		
				(1) Directly	(2) Indirectly	(3) Constructively
(f) Amount received	(g) Name and address of person to whom disposition of stock was made					

Section E — Organization or Reorganization of Foreign Corporation

(a) Name and address of transferor			(b) Identifying number (if any)	(c) Date of transfer
BILL & MELINDA GATES FOUNDATION 2365 CARILLON POINT, KIRKLAND, WA 98033				02/06/2001
(d) Assets transferred to foreign corporation			(e) Description of assets transferred by or notes or securities issued by foreign corporation	
(1) Description of assets	(2) Fair market value	(3) Adjusted basis (if transferor was U S person)		
CASH	13,282,890	13,282,890	COMMON STOCK	

Section F — Additional Information

(a) If the foreign corporation or a predecessor U S corporation filed (or joined with a consolidated group in filing) a U S income tax return for any of the last 3 years attach a statement indicating the year for which a return was filed (and if applicable, the name of the corporation filing the consolidated return) the taxable income or loss, and the U S income tax paid (after all credits)

(b) List the date of any reorganization of the foreign corporation that occurred during the last 4 years while any U S person held 10% or more in value or vote (directly or indirectly) of the corporation's stock ► NONE

(c) If the foreign corporation is a member of a group constituting a chain of ownership attach a chart, for each unit of which a shareholder owns 10% or more in value or voting power of the outstanding stock The chart must indicate the corporation's position in the chain of ownership and the percentages of stock ownership (see page 13 of the instructions for an example)

NAME: Bill & Melinda Gates Foundation
YEAR ENDED: 12/31/01

EIN: 91-1663695

STATEMENT REQUIRED BY IRC SECTION 1351-3(a)
RELATING TO TRANSFERS TO CORPORATION CONTROLLED BY TRANSFEROR

- 1) Description of property transferred including cost or basis on date transferred
 - (i) Property Cash
 - (ii) Date transferred February 6, 2001
 - (iii) Cost/Basis 13,282,890
- 2) Stock of the controlled corporation received in exchange
 - (i) Kind of stock: Common Stock
 - (ii) Number of shares 13,282,890
 - (iii) Fair market value 13,282,890
- 3) Securities of the controlled corporation received
 - (i) Principal amount and terms N/A
 - (ii) Fair market value N/A
- 4) Amount of money received \$0
- 5) Other property received
 - (i) Complete description of item N/A
 - (ii) Fair market value N/A
 - (iii) In the case of a corporate shareholder, the adjusted basis immediately before distribution N/A
- 6) Liabilities assumed by the controlled corporation
 - (i) Nature N/A
 - (ii) When created N/A
 - (iii) Business reason for assumption N/A
 - (iv) Did assumption eliminate transferor's primary liability N/A

NAME: Institutional Global Timber Investors 6 Limited EIN: 52-2309130
YEAR ENDED: 12/31/01

STATEMENT REQUIRED BY IRC SECTION 1.351-3(b)
FORM OF TRANSFEREE CORPORATION'S STATEMENT

1) Description of property received including cost or basis on date received

- (i) Property Cash
- (ii) Date Transferred (mm/dd/yy) 02/06/01
- (iii) Cost/Basis 125,014,536

2) Stock issued

- (i) Kind of Stock Common Stock
- (ii) Number of Shares 125,014,536
- (iii) Fair Market Value 125,014,536

3) Securities issued N/A

4) Amount of money received 125,014,536

5) Other property exchanged N/A

6) Liabilities of the transferor assumed N/A

Form **8832**

(December 1996)

Department of the Treasury
Internal Revenue Service

Entity Classification Election

OMB No. 1545-0047

Please Type or Print	Name of entity Institutional Global Timber Investors 6 Limited	Employer identification number (EIN) 52-2309130
	Number, street, and room or suite no. If a P.O. box, see instructions c/o Walkers, Walker House, P.O. Box 265GT	
	City or town, state, and ZIP code. If a foreign address, enter city, province or state, postal code and country George Town, Grand Cayman, Cayman Islands	

1 Type of election (see instructions)

- a ☒ Initial classification by a newly formed entity (or change in current classification of an existing entity to take effect on January 1, 1997)
- b ☐ Change in current classification (to take effect later than January 1, 1997)

2 Form of entity (see instructions).

- a ☐ A domestic eligible entity electing to be classified as an association taxable as a corporation.
- b ☐ A domestic eligible entity electing to be classified as a partnership.
- c ☐ A domestic eligible entity with a single owner electing to be disregarded as a separate entity.
- d ☒ A foreign eligible entity electing to be classified as an association taxable as a corporation.
- e ☐ A foreign eligible entity electing to be classified as a partnership.
- f ☐ A foreign eligible entity with a single owner electing to be disregarded as a separate entity.

3 Election is to be effective beginning (month, day, year) (see instructions)

2 / 21 / 01

4 Name and title of person whom the IRS may call for more information

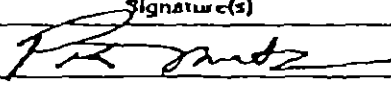
James A. Smith, Esq.

5 That person's telephone number

617-832-1157

Consent Statement and Signature(s) (see instructions)

Under penalties of perjury, I (we) declare that I (we) consent to the election of the above-named entity to be classified as indicated above, and that I (we) have examined this consent statement, and to the best of my (our) knowledge and belief, it is true, correct, and complete. If I am an officer, manager, or member signing for all members of the entity I further declare that I am authorized to execute this consent statement on their behalf.

Signature(s)	Date	Title
	4-19-01	Director

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 1

Source	Amount
Amortization	<32466811.>
Interest income	1266100593.
Total to Form 990-PF, Part I, line 3, Column A	1233633782.

Form 990-PF Dividends and Interest from Securities Statement 2

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Dividend income	9356442.	0.	9356442.
Total to Form 990-PF, Part I, line 4	9356442.	0.	9356442.

Form 990-PF Other Income Statement 3

Description	Amount
Security lending income	43460169.
Dividends received on currency gain	<2708.>
Interest received on currency gain	<314769.>
Securities settlements on currency gain	11831995.
Foreign exchange contracts on currency loss	<6592344.>
Spot FX on currency loss	<12366739.>
Mortgage-backed security paydowns	<4251068.>
TIPS inflation adjustment income	26042594.
Other revenue	52331.
Currency disposal on currency loss	<6430224.>
Tax refund received on currency gain	114.
Loss on equity partnership investments	<1126152.>
Program rental income	25908.
Total to Form 990-PF, Part I, line 11, Column A	50329107.

Form 990-PF	Legal Fees			Statement	4
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
General legal fees	758440.	0.		1385751.	
To Fm 990-PF, Pg 1, ln 16a	758440.	0.		1385751.	

Form 990-PF	Accounting Fees			Statement	5
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Audit and tax services	128722.	0.		128722.	
To Form 990-PF, Pg 1, ln 16b	128722.	0.		128722.	

Form 990-PF	Other Professional Fees			Statement	6
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Money management fees	8029051.	8828874.		0.	
Investment consulting fees	89423.	89423.		0.	
Consultants	7476018.	0.		6767806.	
Program evaluation	5574335.	0.		5528670.	
Public relations	2043607.	0.		1708045.	
Instructor/speaker expense	49389.	0.		53536.	
Payroll fees	18803.	0.		18063.	
Web & editorial development	2325134.	0.		2521474.	
Photography expense	118497.	0.		108390.	
Security services	243528.	0.		243528.	
Supporting memberships	133650.	0.		0.	
To Form 990-PF, Pg 1, ln 16c	26101435.	8918297.		16949512.	

Form 990-PF	Taxes			Statement	7
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Foreign income taxes	3241199.	3262221.		0.	
Current & deferred excise taxes	29409483.	0.		0.	
Property taxes	55796.	0.		55796.	
To Form 990-PF, Pg 1, ln 18	32706478.	3262221.		55796.	

Form 990-PF	Other Expenses			Statement	8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Repairs and maintenance	115707.	0.		103604.	
Cell phone, data lines	727115.	0.		706048.	
Supplies and equipment	2274841.	0.		2314870.	
Dues and memberships	104617.	0.		105401.	
Postage and delivery	470389.	0.		447856.	
Security services	1204487.	0.		1122107.	
Temporary employment	394481.	0.		396124.	
Training and recruitment	717397.	0.		649169.	
Fees, licences and permits	13151.	0.		13281.	
Insurance	84956.	0.		84956.	
Storage and warehouse	51618.	0.		51599.	
Custodian fees	6519025.	6519025.		0.	
Investment expenses	203074.	203074.		0.	
Rounding	1.	1.		0.	
To Form 990-PF, Pg 1, ln 23	12880859.	6722100.		5995015.	

Form 990-PF	U.S. and State/City Government Obligations	Statement	9
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Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
US & state government obligations	X		8074174924.	8074174924.
Total U.S. Government Obligations			8074174924.	8074174924.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			8074174924.	8074174924.

Form 990-PF	Corporate Stock	Statement	10
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Description	Book Value	Fair Market Value
Corporate stocks (See Attached Statement 26)	727776139.	727776139.
Total to Form 990-PF, Part II, line 10b	727776139.	727776139.

Form 990-PF	Corporate Bonds	Statement	11
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Description	Book Value	Fair Market Value
Corporate bonds (See Attached Statement 24)	6890702925.	6890702925.
Total to Form 990-PF, Part II, line 10c	6890702925.	6890702925.

Form 990-PF	Other Investments	Statement	12
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Description	Book Value	Fair Market Value
Investments other (See Attached Statement 23)	6925971747.	6925971747.
Unrealized loss on forward contracts	<5173154.>	<5173154.>
Unrealized gain on FX receivables	44874.	44874.
Foreign exchange receivable	639048063.	639048063.
Total to Form 990-PF, Part II, line 13	7559891530.	7559891530.

Form 990-PF	Other Assets	Statement 13
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Description	Book Value	Fair Market Value
Refundable federal excise taxes	4555267.	4555267.
Additional collateral related to secured lending transactions	42276000.	42276000.
Investments loaned under secured lending transactions	7540220000.	7540220000.
Deferred excise tax receivable	1354834.	1354834.
Amex disputed charges	2327.	2327.
Accounts receivable	361401.	361401.
Private equity asset funds	36029440.	36029440.
Total to Form 990-PF, Part II, line 15	7624799269.	7624799269.

Form 990-PF	Other Liabilities	Statement 14
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Description	Amount
Payable under investment loan agreements	7582496000.
Foreign exchange payable	639048063.
Unrealized gain on FX payables	1229.
Payable for investments purchased	1227264789.
Other payables	3837987.
Unrealized gain on investment payables	71761.
Total to Form 990-PF, Part II, line 22, Column B	9452719829.

Form 990-PF	Part XV, Line 2b Application Requirements	Statement 15
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Description

Unsolicited proposals are not accepted. Submit a 2 page letter of inquiry.
Do not submit additional materials.

Form 990-PF

Part XV, Line 2d
Award Restrictions and Limitations

Statement 16

Description

Letters of inquiry are accepted in the Global Health, Pacific Northwest and Public Access to Information program areas. Program guidelines can be found at www.gatesfoundation.org.

Bill & Melinda Gates Foundation
EIN #91-1663695
Form 990-PF, Part I, Lines 6 and 7

Statement 17

The difference between lines 6 and 7 in Part I is primarily due to the difference between book and tax basis for securities contributed to the Foundation that were sold during this tax period

**FIFTH AMENDMENT
TO
DECLARATION OF TRUST
FOR THE
BILL & MELINDA GATES FOUNDATION**

I, William H Gates, III, of King County, Washington, having executed the Declaration of Trust for the Bill & Melinda Gates Foundation (f/k/a William H Gates Foundation) (the "Foundation") on December 29, 1994, the First Amendment to Declaration of Trust for the Foundation on March 24, 1995, the Second Amendment to Declaration of Trust for the Foundation on May 19, 1997, the Third Amendment to Declaration of Trust for the Foundation on August 3, 1999, and the Fourth Amendment to Declaration of Trust for the Foundation as of January 1, 2000 (together the "Declaration of Trust"), hereby amend such Declaration of Trust as follows

1 Paragraph (a) of Article IX, Trustees is hereby amended to read as follows

(a) In the event the Trustor should be unwilling or unable to act as Trustee or in any event upon his death, Melinda French Gates, is appointed to serve as sole Trustee. Acting in her discretion as sole Trustee, Melinda French Gates may, but shall not be required to, appoint such number of additional trustees as she may deem necessary or appropriate. In the event that Melinda French Gates is unwilling or unable to act as Trustee, or having commenced to so act should resign, become incapacitated or die without having exercised her discretion to appoint additional trustees, successor Trustees are appointed as follows

(i) Patricia Q Stonesifer and William H Gates are appointed to serve as co-trustees, or if one of them is unwilling or unable to so act, or having commenced to so act should resign, become incapacitated or die prior to the appointment of any additional trustees as provided in subparagraph (iv) below, then the other one of them shall serve as sole Trustee. In the event that both Patricia Q. Stonesifer and William H Gates are unwilling or unable to act as a Trustee or having commenced to so act should resign, become incapacitated or die prior to the appointment of any additional trustees as provided in subparagraph (iv) below, then the person designated in subparagraph (ii) is appointed to serve as Trustee

(ii) Kristianne Gates Blake is appointed to serve as sole Trustee. Acting in her discretion as sole Trustee, Kristianne Gates Blake may, but shall not be required to, appoint such number of additional trustees as she may deem necessary or appropriate. In the event that Kristianne Gates Blake is unwilling or unable to act as Trustee, or having commenced to so act should resign, become incapacitated or die without having exercised her discretion under this subparagraph or subparagraph (iv) below to appoint additional trustees, then the person designated in subparagraph (iii) is appointed to serve as Trustee

(iii) Elizabeth Gates Armintrout is appointed to serve as sole Trustee. Acting in her discretion as sole Trustee, Elizabeth Gates Armintrout may, but shall not be required to, appoint such number of additional trustees as she may deem necessary or appropriate. In the

event that Elizabeth Gates Armintrout is unwilling or unable to act as Trustee, or having commenced to so act should resign, become incapacitated or die without having exercised her discretion under this subparagraph or subparagraph (iv) below to appoint additional trustees, the trustees shall be appointed by the King County Superior Court as provided in paragraph (b) of this Article IX

(iv) At such time as each child born of the marriage of the Trustor and Melinda French Gates attains the age of twenty-one (21) years, the then Trustee(s) shall consider the appointment of such child as an additional trustee provided such child is willing and able to accept such appointment. In the event that one or more of such children are serving as the only Trustees, acting in their discretion as trustees, they may, but shall not be required to, appoint such number of additional trustees as they may deem necessary or appropriate

(v) In case the Trustor should subsequently be willing and able to act as Trustee, the Trustor may remove any or all other Trustees by executed written instrument delivered to such other Trustees, and the Trustor shall again serve as Trustee upon execution of a written instrument to that effect. In the event the Trustor should subsequently be again unwilling or unable to act as Trustee or in any event upon his subsequent death, each successor Trustee removed by the Trustor under the terms of this subparagraph shall be deemed reappointed as Trustee unless the instrument of his or her earlier removal specifies otherwise

2 Paragraph (b) of Article IX is hereby amended to read as follows

(b) In the absence of any remaining Trustees, at least three successor Trustees shall be appointed by order of the King County Superior Court, which appointment shall be evidenced by such court order and written instrument executed by such successor Trustees, and a minimum of three Trustees shall be maintained thereafter. Whenever for any reason the number of Trustees is reduced below such minimum, there shall be, and at any other time there may be, appointed one or more additional Trustees. Except as provided in paragraph (a) above and the first sentence of this paragraph (b) of Article IX, successor Trustees shall be appointed by the Trustees then in office, which appointment shall be evidenced by written instrument executed by at least one of the appointing Trustees and by the successor Trustee

3 Paragraph (c) of Article IX is hereby amended to read as follows

(c) It is recognized that a successor Trustee appointed under paragraph (a) or (b) of this Article IX may hold stock of Microsoft Corporation and that such holding may cause the Foundation to have "excess business holdings," as such term is defined in Section 4943 of the Code or may increase the "excess business holdings" of the Foundation. Such holding by a Trustee shall not be a factor in the determination of the fitness of the Trustee to serve. The Foundation will dispose of shares of Microsoft Corporation in amounts that will cause it to comply with the provisions of Section 4943 of the Code taking into consideration the holding of the Trustee

4 Paragraph (l) of Article IX is amended to read as follows

(l) In respect to the selection and appointment of successor Trustees, other than those appointed by name in paragraph (a) of this Article IX, the Trustees or the appointing authority shall apply the following considerations

(i) if the appointing authority is the King County Superior Court, the assigned judge shall consult with, and give substantial weight to the recommendation of, the then President of the University of Washington,

(ii) persons selected shall be of high repute with substantial experience relevant to conducting the affairs of the Foundation,

(iii) the Trustees serving at any time shall include one or more persons with direct experience and expertise in the life sciences, and

(iv) consideration shall be given to selection of one or more of the Trustor's descendants

5 Paragraph (a) of Article X is amended to read as follows

(a) Notwithstanding any other provision of this Declaration of Trust other than the limitations set forth in Article V, the Trustee(s) is authorized and encouraged to grant Steven A Ballmer a proxy to vote any and all stock of Microsoft Corporation held as part of the Trust Estate until and unless he shall be adjudged incapacitated by a court of law or by the written opinion of three qualified physicians, one of whom shall be selected by Steven A Ballmer or who shall be his regularly attending physician

6 Paragraph (b) of Article X is deleted in its entirety and paragraph (c) of Article X and any references to paragraph (c) in such paragraph are hereby renumbered as paragraph (b)

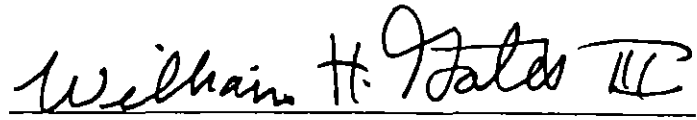
7 Article XIV, Fiscal Year is hereby amended to read as follows

The Foundation shall have a fiscal year ending December 31, which the Foundation shall use as its accounting period

8 Capitalized terms used in this Fifth Amendment to Declaration of Trust shall have the meanings set forth in the Declaration of Trust

9 This Fifth Amendment to Declaration of Trust amends the Declaration of Trust solely as provided herein

IN WITNESS WHEREOF, the Trustor, who is also the original Trustee, has executed this Fifth Amendment to Declaration of Trust on this 5 day of April, 2001



William H Gates, III, Trustor and Trustee

Bill & Melinda Gates Foundation
EIN #91-1663695
Form 990-PF, Part XV, Line 3a

Statement 20

Grants and Contributions Paid During the Year

Grants paid	\$1,146,689,105	Stmt 20a
Employee gift match contributions	<u>\$356,396</u>	Stmt 20b
Total 2001 grants paid	\$1,147,045,501	Part I, line 25, col c
 Donation of Used Equipment	 \$20,920	 Stmt 20c

Bill & Melinda Gates Foundation **Grants Paid**

Statement 20a
Form 990 PF December 31, 2001 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Abbott Memorial Library Dexter, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
ACAP Child & Family Services Auburn, WA	No	501(c)(3) public charity	to support the ACAP Courthouse Child Care Center	\$10,000 00
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability Washington, DC	No	501(c)(3) private operating foundation (ER)	to support the National Education Summit in Palisades, NY on October 9-10, 2001	\$25,000 00
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability Washington, DC	No	501(c)(3) private operating foundation (ER)	to support comprehensive benchmarking and review of academic standards and assessments between states	\$334,000 00
Achievement Rewards for College Scientists Foundation, Inc Los Angeles, CA	No	501(c)(3) public charity	to support comprehensive benchmarking and review of academic standards and assessments between states	\$50,000 00
Achievement Rewards For College Scientists Seattle Chapter Seattle, WA	No	501(c)(3) public charity	to support the Melinda Gates Graduate Fellowship in Computer Science	\$5,000 00
Adair County Public Library Kirksville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Adams County Library System Gettysburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Adams County Library System Thornton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$64,620 00
Adams County Public Library West Union, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,182 00
African Comprehensive HIV/AIDS Part. Whitehouse Station, NJ	No	501(c)(3) private foundation (ER)	to develop a large-scale demonstration project that brings together the public and private sectors to significantly reduce HIV transmission and advance management and treatment	\$2,260,734 00
Aguilar Public Library Aguilar, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
AIDS Vaccine Advocacy Coalition New York, NY	No	501(c)(3) public charity	to support their HIV/AIDS policy analysis, vaccine advocacy, and outreach efforts	\$200,000 00
Ak-Chin Indian Community of the Maricopa Indian Reservation Mancopa, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$8,092.10
Ak-Chin Indian Community of the Maricopa Indian Reservation Maricopa, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$9,540 92
Akron Public Library Akron, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Alabama Public Library Service Montgomery, AL	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$105,000 00
Alan Guttmacher Institute New York, NY	No	501(c)(3) public charity	to stimulate and sharpen policies and programs focused on youth to halt the spread of HIV	\$7,500,000 00
Alan Guttmacher Institute New York, NY	No	501(c)(3) public charity	to document the benefits of family planning and reproductive health services	\$75,000 00
Alaska Council of School Administrators Douglas, AK	No	501(c)(6) business league (ER)	to provide technical assistance to six rural, low income, culturally diverse Alaska school districts	\$1,243,528 00
Alaska Council of School Administrators Douglas, AK	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$345,592 00
Albert Lea Public Library Albert Lea, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Albion Area Public Library Albion, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,790 00
Albion Public Library Albion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Albion Public Library Albion, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Alburg Public Library Alburg, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
Aldrich Public Library Bairre, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Aledo Mercer Carnegie Public Library District Aledo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,145 00
Alexandria-Monroe Public Library Alexandria, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Alexandrian Public Library Mount Vernon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Alger Public Library Alger, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Alice L Pendleton Library Islesboro, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,088 00
Alice Ward Memorial Library Canaan, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,626 00
Alquippa District Library Center Alquippa, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Allentown Public Library Allentown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Allentown Public Library Allentown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Allentown Public Library Allentown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to support development of a new, small high school focusing on the Arts to provide a personalized learning environment for students and staff at The Center School	\$50,000 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to contribute to the academic achievement of all Seattle School District students by making them effective users of ideas and information through their school librarians	\$48,050 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Cleveland High School)	\$18,000 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology	\$7,229,360 00
Alliance for Language Immersion, Inc. Charlotte, NC	No	501(c)(3) public charity	to create and maintain a digital language immersion resource center	\$100,000 00
Alliance Library System Perkin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Alonzo Mourning Charities, Inc. Key Biscayne, FL	No	501(c)(3) public charity	to support Zo's Mega Groove concert to benefit charities in Southern Florida	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Altamont Public Library Altamont, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,979 00
Altoona Area Public Library Altoona, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
American Cancer Society Tacoma, WA	No	501(c)(3) public charity	to support the Relay for Life 2002	\$1,000 00
American Friends of London School of Hygiene & Tropical Medicine, Inc. Washington, DC,	No	501(c)(3) public charity	to establish the Malana Center	\$20,000,000 00
American National Red Cross Seattle, WA	No	501(c)(3) public charity	to support the National Disaster Relief Fund in the wake of the September 11th terrorist attacks	\$1,000,000 00
Amherst County Public Library Amherst, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,008 00
Amity Township Public Library Cornell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,074 00
Anderson City, Anderson, Stony Creek & Union Townships Public Library Anderson, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Anderson Oglesby Public Library Markham, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,854 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Andover Public Library Andover, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Andover Public Library Andover, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Annie Halenbake Ross Library Lock Haven, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$21,285 00
Apollo Memorial Library Apollo, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,675 00
Appleton City Public Library Appleton City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
Arapahoe Library District Littleton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,870 00
Arcola Public Library District Arcola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Argos Public Library Argos, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496 00
Arkansas Department of Education Little Rock, AR	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$492,019 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Arkansas State Library Little Rock, AR	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$91,200 00
Arkansas Valley Regional Library Service System Pueblo, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Arrowhead Library System Virginia, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Arthur Public Library District Arthur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,210 00
Arvin A. Brown Public Library Richford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,250 00
Ashland Community Library Ashland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Ashland Public Library Ashland, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Ashland Public Library District Ashland, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Ashley Public Library Ashley, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,238 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Ashtabula Cnty District Library Ashtabula, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,716 00
Aspire Public Schools San Carlos, CA	No	501(c)(3) public charity	to design and open five small charter high schools in the next three years	\$845,000 00
Association for Retarded Citizens of Spokane County Spokane, WA	No	501(c)(3) public charity	to provide matching funds for the development of a new facility to serve persons living with developmental disabilities	\$200,000 00
Astoria Public Library District Astoria, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Atchison County Library Rock Port, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,103 00
Atkins Memorial Library Corinth, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Atlantic Street Center Seattle, WA	No	501(c)(3) public charity	to support the Extended Learning Program for at-risk and homeless Seattle youth	\$150,000 00
Atwood-Hammond Public Library District Atwood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,700 00
Auburn Public Library Auburn, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
Auburn Public Library Auburn, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Aurora Public Library Aurora, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$103,646 00
Aurora Public Library Aurora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Aurora Public Library Aurora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Aurora Public Library Aurora, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
Aurora Public Library District Aurora, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,166 00
Austin Public Library Austin, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,181 00
Babbitt Public Library Babbitt, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Baca County Library Springfield, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,810 00
Bailey Memorial Library North Clarendon, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Baldwin Memorial Library Wells River, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,100 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Barberton Public Library Barberton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$28,416 00
Bard College Annandale, NY	No	501(c)(3) public charity	to support startup costs of Bard High School Early College in Brooklyn, NY, a high school program culminating in AA degree	\$333,000 00
Barnesville Hutton Memorial Public Library Barnesville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Barneveld Free Library Association Barneveld, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$7,250 00)
Barry Public Library Barry, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
Barry-Lawrence Regional Library Monett, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$72,460 00
Bartholomew County Public Library Columbus, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Barton County Library Lamar, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,585 00
Barton Public Library Barton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,438 00
Barton Rees Pogue Memorial Public Library Upland, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Baudette Public Library Baudette, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Baxter Memorial Library Sharon, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,600 00
Bay Area Coalition of Essential Schools Oakland, CA	No	501(c)(3) public charity	to support the Small Schools Initiative	\$3,448,694 00
Bay City Public Library Bay City, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,100 00
Beardstown Houston Memorial Library Beardstown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Beaver Cnty Fed Library System Monaca, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,850 00
Beaver Cnty Fed Library System Monaca, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,845 00
Bedford Cnty Fed Lib System Bedford, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$44,823 50
Bedford Public Library Bedford, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Beech Grove Public Library Beech Grove, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Belfast Free Library Belfast, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Bell Memorial Library Nunda, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,049 68)
Belleville Public Library Belleville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,383 00
Bellingham School District 501 Bellingham, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Bellingham School District in partnership with Western Washington University	\$100,000 00
Bellingham School District 501 Bellingham, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,297,920 00
Bellwood Public Library Bellwood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
Bennington Free Library Bennington, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,026 65
Benton Foundation Washington, DC	No	501(c)(3) private foundation (ER)	to support the Digital Divide Network	\$50,000 00
Benton Public Library District Benton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,355 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Berne Public Library Berne, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Berwick Public Library Berwick, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,205 00
Bethany Public Library Bethany, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,859 00
BHM Regional Library Washington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,182 30
Biblioteca del Congreso de la Nación Buenos Aires, Argentina	No	Foreign Government	to support the 2001 Access to Learning Award	\$250,000 00
Bicknell-Vigo Township Public Library Bicknell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
Big Picture Company Inc. Providence, RI	No	501(c)(3) public charity	to change how people think about high school education by modeling and building new small schools	\$830,000 00
Birchard Public Library Of Sandusky County Fremont, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Blair County Library System Altoona, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$77,674 00
Blair County Library System Altoona, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,765 00

Statement 20a

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Blairsville Public Library Blairsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Blandinsville-Hire Library District Blandinsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,454 00
Bloomfield Public Library Bloomfield, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Bloomfield-Eastern Greene County Public Libra Bloomfield, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,836 00
Bloomington Public Library Bloomington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Bloomsburg Public Library Bloomsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Blue Earth Community Library Blue Earth, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,138 00
Blue Earth County Library Systems Mankato, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,060 00
Blue Hill Public Library Blue Hill, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Bluffs Public Library Bluffs, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Board of Regents of the University and Community College System of Nevada on behalf of the University of Nevada, Reno Reno, NV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$400,000 00
Board of Regents of the University of Oklahoma Norman, OK	No	170(c)(1) government unit	to provide a one-time scholarship to a student attending the University of Oklahoma School of Library and Information Studies	\$7,560 00
Board of Regents of the University of Oklahoma Norman, OK	No	170(c)(1) government unit	to support the University's library internship program	(\$18,988 37)
Board of Trustees for the University of Alabama Birmingham, AL	No	501(c)(3) public charity	to demonstrate the feasibility and sustainability of a computerized perinatal medical record system in a developing country	\$2,000,000 00
Bollinger County Library Marble Hill, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Bolsters Mills Village Library Association Otisfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
Bonne Terre Memorial Library Bonne Terre, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
Book-It Repertory Theatre Seattle, WA	No	501(c)(3) public charity	for general support	\$15,000 00
Boonslick Regional Library Sedalia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Boonville-Warrick County Public Library Boonville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,253 00
Boswell-Grant Township Public Library Boswell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Boulder Public Library Boulder, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,465 00
Bourbonnais Public Library District Bourbonnais, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Bovey Public Library Bovey, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Bowerston Public Library Bowerston, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
Boys & Girls Aid Society of Oregon Portland, OR	No	501(c)(3) public charity	to support the Girls Leadership and Development Program	\$70,000 00
Boys & Girls Club of Spokane County Spokane, WA	No	501(c)(3) public charity	for general support	\$50,000 00
Boys & Girls Club of the Columbia Basin Moses Lake, WA	No	501(c)(3) public charity	to purchase and renovate the Othello Branch clubhouse	\$100,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Boys & Girls Clubs of King County Seattle, WA	No	501(c)(3) public charity	to support the Technobile a mobile computer lab which offers county-wide opportunities and skills in computer education, access to the Internet and work readiness to underserved youth	\$31,530 36
Boys & Girls Clubs of Pierce County Tacoma, WA	No	501(c)(3) public charity	to support the Campaign for Kids	\$750,000 00
Bradford Area Public Library Bradford, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,173 00
Bradford County Library System Troy, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$96,826 00
Bradford Public Library Bradford, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Bradford Public Library Bradford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
Bradford Public Library District Bradford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,709 00
Bradley Public Library District Bradley, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Branch District Library System Coldwater, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$5,332 00)

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Brandon Free Public Library Brandon, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,460 00
Brazil Public Library Brazil, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
Brewer Public Library Brewer, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Bridge Academy Dresden, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
Bridgton Public Library Bridgton, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Briggs Lawrence County Public Library System Ironton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$49,532 00
Brookings Institution Washington, DC	No	501(c)(3) public charity	to support a National Working Commission on Choice in K-12 Education through The Brookings Institution	\$500,000 00
Brooks Memorial Library Brattleboro, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,743 65
Broome Library Foundation, Inc. Binghamton, NY	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,608 00
Brown County Public Library Mt Orab, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,432 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Brown County Public Library District Mt Sterling, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,620 00
Brown Memorial Library Lewisburg, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Browns Valley Public Library Browns Valley, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Brownstown Public Library Brownstown, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Brownsville Free Public Library Brownsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,360 00
Brunswick County Library Southport, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,080 00
Brunswick Public Library Association Brunswick, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
Bryan-Bennett Library Salem, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Bucks County Free Library & District Center Doylestown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Bucyrus Public Library Bucyrus, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Buffalo Public Library Buffalo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,672 65)
Buhl Public Library Buhl, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Bunker Hill Public Library Bunker Hill, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Burke County Public Library Morganton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$849 00)
Burlington Public Library Burlington, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
Burlington Township Library Burlington, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,666 00)
Burlington-Edison School District Burlington, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Lucille Umberger Elementary School)	\$151,200 00
Burr Oak Township Library Burr Oak, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,600 00)
Burrell Township Library Black Lick, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Burton Public Library Burton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Bushnell Public Library District Bushnell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,329 00
Busy Buddies Child Development Center Roslyn, WA	No	501(c)(3) public charity	to support the computer education program serving low-income children	\$56,831 71
Butch McClanahan Memorial Library Ignacio, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Butler County Fed Lib System Butler, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,815 00
Butler County Fed Lib System Butler, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,995 00
C E Brehm Memorial Public Library District Mt Vernon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Cabot Public Library Cabot, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Cahokia Public Library District Cahokia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Cairo Public Library Cairo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
Calais Free Library Calais, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
California County Superintendents Educational Services Association Sacramento, CA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$5,800,500 00
California Institute of Technology Pasadena, CA	No	501(c)(3) public charity	to support the Thomas H Wolff Memorial Fund	\$50,000 00
California State Library Foundation Sacramento, CA	No	501(c)(3) public charity	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$181,650 00
Calumet City Public Library Calumet City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Calumet Public Library Calumet, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Cambria County Library System Johnstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$205,663 92
Cambria County Library System Johnstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,815 00
Cambria Library Association Johnstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Cambridge City Public Library Cambridge City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Cambridge Public Library District Cambridge, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Camden County Library District Camdenton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$78,320 00
Cameron County Public Library Emporium, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,520 00
Cameron Public Library Cameron, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Camp Fire Boys and Girls Everett, WA,	No	501(c)(3) public charity	to support the construction of a new storage, laundry and program planning center at Camp Killoqua	\$25,000 00
Camp Point Public Library District Camp Point, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,179 00
Canby Public Library Canby, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
Cancer Lifeline of King County Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000 00
Cannelton Public Library Cannelton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496 00
Canon City Public Library Canon City, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,362 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Canton Free Library Canton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
Canton Public Library Canton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Cape Girardeau Public Library Cape Girardeau, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$111,375 00
CARE Atlanta, GA	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 13, 2001 earthquake centered in El Salvador	\$500,000 00
CARE Atlanta, GA	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 26, 2001 earthquake centered in western India	\$1,000,000 00
CARE Atlanta, GA	No	501(c)(3) public charity	to support the establishment of CARE's humanitarian operations in the Democratic Republic of Congo	\$300,000 00
CARE Atlanta, GA	No	501(c)(3) public charity	to help families affected by the drought in Ethiopia	\$500,000 00
CARE Atlanta, GA	No	501(c)(3) public charity	to support CARE's humanitarian response in Afghanistan, which includes providing immediate winter emergency relief to 12,000 families (about 72,000 people) in the Eastern region of Afghanistan	\$1,000,000 00
Caribou Public Library Caribou, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Carlinville Public Library Carlinville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Carlton Public Library Carlton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Carmi Public Library Carmi, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Carnegie Corporation of New York New York, NY	No	501(c)(3) private foundation (ER)	to support urban high school reform through the Schools for a New Society initiative	\$3,012,000 00
Carnegie Free Library Connellsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,202 00
Carnegie Public Library Albany, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Carnegie Public Library Washington C H, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
Carnegie Public Library - East Liverpool East Liverpool, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Carnegie Public Library/Trinidad Trinidad, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,644 00
Carnegie-Schuyler Library Pana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,859 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Carrier Mills-Stonefort Public Library District Carrier Mills, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
Carroll County District Library Carrollton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,066 00
Carrollton Public Library Carrollton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Carrollton Public Library Carrollton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Cartersville Public Library Cartersville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,595 00
Carthage Public Library Carthage, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Carthage Public Library District Carthage, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,895 00
Caruthersville Public Library Caruthersville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Carver Memorial Library Searsport, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Cary Library Houlton, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Casa Latina Centro De Ayuda Solidaria a Los Amigos Seattle , WA	No	501(c)(3) public charity	to support the Family Literacy Program and to expand its services to South King County	\$15,000 00
Case-Halstead Public Library Carlyle, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Casey Township Library Casey, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Caseyville Public Library District Caseyville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Cass County Public Library Harrisonville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$45,300 00
Castleton Free Library Castleton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Caswell Public Library Harrison, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Cataldo Catholic School Spokane, WA	No	501(c)(3) public charity	to support personalized learning environments where all students achieve	\$109,200 00
Catlin Public Library District Catlin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,509 00
Cedar County Library Stockton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,580 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Center for Collaborative Education Metro Boston Inc Boston, MA	No	501(c)(3) public charity	to support existing small schools, work with districts to launch up to 20 new small schools over the next five years, serve as a clearinghouse of research on small schools, and develop a cadre of new small school leaders	\$1,478,505 00
Center for Community Service Fund Seattle, WA	No	501(c)(3) public charity	to support the community activities of the Urban Enterprise Center	\$25,000 00
Center for Policy Studies St Paul, MN	No	501(c)(3) public charity	to support national meeting October 29-30, 2001 in St Paul MN - New Schools=Great Cities How Cities Can Grow Strong New Public Schools	\$30,000 00
Central Pennsylvania District Library Belleville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Central Virginia Regional Library Farmville, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,920 30
Central Washington University Foundation Ellensburg, WA	No	501(c)(3) public charity	to create a mobile computer lab to serve rural Kittitas County and to create a youth computer lab	\$101,000 00
Centralia Public Library Centralia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Centralia Regional Library District Centralia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,581 48
Centralia School District Centralia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Oakview Elementary School)	\$114,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Centre Co Fed Of Pub Libraries Bellefonte, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,205 00
Centre Co Fed Of Pub Libraries Bellefonte, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$48,845 00
Centre for Development and Population Activities Washington, DC	No	501(c)(3) public charity	to support women-friendly reproductive health centers Management and Resources of Community Health in Haiti	\$228,000 00
Centreville Public Library Centreville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,444 00
Ceres Inc. Boston, MA	No	501(c)(3) public charity	to support the Global Reporting Initiative in establishment of an HIV/AIDS-related information disclosure standard for the mining, trucking, forestry, and itinerant agriculture workplace	\$950,000 00
Chadwick Public Library District Chadwick, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,620 00
Champaign Public Library Champaign, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,680 00
Charles Pinckney Jones Memorial Library, Inc. Covington, VA	No	501(c)(3) public charity	to expand public access computers and the Internet	\$21,575 65
Charleston Carnegie Public Library Charleston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Charlestown Clark County Public Library Charlestown, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,074 00
Charlotte County Library Charlotte Court House, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$6,233 65)
Chatfield Public Library Chatfield, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Chatsworth Township Library Chatsworth, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,344 00
Chelsea Public Library Chelsea, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,144 00
Cheltenham Twnshp Lib System Glenside, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,470 00
Chester Public Library Chester, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,064 00
Chicago Community Foundation Chicago, IL	No	501(c)(3) public charity	to support restructuring high school education in Chicago	\$125,000 00
Chicago Heights Free Public Library Chicago Heights, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,340 00
Child Abuse Prevention Foundation, Inc. Freeland, WA	No	501(c)(3) public charity	to support the Oak Harbor Crisis Nursery	\$30,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Childhaven Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$700,000 00
Children's Hospital Foundation Seattle, WA	No	501(c)(3) public charity	to support the establishment of the Eloise Evans Chair	\$500,000 00
Children's Hospital Foundation Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000 00
Chillicothe And Ross County Public Library Chillicothe, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$115,106 00
Chillicothe Public Library Distnct Chillicothe, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,513 00
Chimacum School District #49 Chimacum, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Chimacum Middle School)	\$24,322 00
Chisholm Public Library Chisholm, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Chrisman Public Library Chrisman, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,454 00
Christian County Library Ozark, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Christian Schools International Grand Rapids, MI	No	501(c)(3) public charity	to establish models of excellence in private urban schools in Chicago and tribal schools in New Mexico	\$343,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Christopher Public Library Christopher, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,609 00
Cicero Public Library Cicero, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,845 00
Citizens International Development Fund, Inc. Boston, MA	No	501(c)(3) public charity	to support the development of a new health care delivery model in Nigeria	\$840,000 00
Citizens Library Washington, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
City Club Seattle, WA	No	501(c)(3) public charity	to support the 20th Anniversary Founders Forum	\$4,600 00
City Club Seattle, WA	No	501(c)(3) public charity	for general support	\$19,200 00
City of Blue Island Public Library Blue Island, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,133 00
City of Seattle Seattle, WA,	No	170(c)(1) government unit	to support the Seattle Police Department K-9 Unit	\$5,325 00
City of Seattle Department of Neighborhoods Seattle, WA	No	170(c)(1) government unit	to help support the Wallingford Playfield Project	\$30,000 00
City of Seattle Department of Neighborhoods Seattle, WA	No	170(c)(1) government unit	to help create a children's play area at Rogers Playfield	\$15,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
City Year, Inc. Seattle, WA	No	501(c)(3) public charity	to help young people make significant positive impact in their communities, develop leadership and citizenship skills, and connect to the region's social and economic mainstream	\$250,000 00
Clarence Public Library Clarence, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,955 00
Clarion County Library System Clarion, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,814 00
Clarion County Library System Clarion, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,765 00
Claymont School District Public Library Uhrichsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,061 00
Clayton Public Library District Clayton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
Clearfield Co Pub Lib Fed Curwensville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$25,545 00
Clermont County Public Library Batavia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$91,790 00
Cleveland Heights-University Heights Public Library Cleveland Hts, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Clinton Public Library Clinton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,565 00
Cloquet Public Library Cloquet, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,362 00
Clover Park School District #400 Lakewood, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Clover Park High School)	\$180,000 00
Cobleigh Public Library Lyndonville, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,225 00
Colchester District Library Colchester, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,000 00
Coleraine Public Library Coleraine, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
College Entrance Examination Board New York, NY	No	501(c)(3) public charity	to prepare, inspire, and connect students to college and university opportunities by delivering a semester course called College Ed to seventh or eighth graders in the entire country	\$900,000 00
Colorado Children's Campaign Denver, CO	No	501(c)(3) public charity	to support the Small Schools Initiative that has the potential to dramatically improve student outcomes in urban high schools in Colorado	\$941,567 00
Colorado Department of Education Denver, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

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Colorado River Indian Tribes of the Colorado River Indian Reservation Parker, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
Colorado Seminary Denver, CO	No	501(c)(3) public charity	to support the university's library internship program	\$223,934 00
Columbia Cnty Traveling Lib Bloomsburg, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,719 00
Columbiana Public Library Columbiana, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Comfrey Community Library Comfrey, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Commonwealth of Puerto Rico Dept. of Education Library and Information Services Program San Juan, Puerto Rico	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$300,565 00
Communities in School, Inc Alexandria, VA	No	501(c)(3) public charity	to help build capacity to serve at-risk students throughout the nation by bringing resources, services, parents, and volunteers into schools to meet students' needs so they can concentrate on learning	\$100,000 00
Communities In Schools of Washington State Seattle, WA	No	501(c)(3) public charity	to meet its mission of championing the connection of needed resources into schools to help young people stay in school, successfully learn, and prepare for life	\$100,000 00
Communities In Schools of Washington State Seattle, WA	No	501(c)(3) public charity	to support the implementation of CIS strategy in distinct grantee's communities	\$150,000 00

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Community Foundation of Southern Indiana, Inc. English, IN	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$27,204 00
Community Lib Of W Perry Co Blain, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,024 00
Community Outreach, Inc. Corvallis, OR	No	501(c)(3) public charity	to build a new service center	\$500,000 00
Community Public Library - Leetonia Leetonia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Community Studies, Inc. New York, NY	No	501(c)(3) public charity	to support 39 New York City high schools in educational reform for small schools and performance assessment coalition over the next five years	\$852,000 00
Community Studies, Inc. New York, NY	No	501(c)(3) public charity	to support the Teacher Center	\$25,000 00
Computer History Museum Moffet Field, CA	No	501(c)(3) public charity	for general support	\$1,000 00
Conejos County Library La Jara, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
Conneaut Public Library Conneaut, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Cook Public Library Cook, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Cooperstown Public Library Cooperstown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$13,648 00
Corry Public Library, Inc. Corry, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$12,583 00
Cortez Public Library Cortez, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
COSA Foundation Salem, OR	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$535,455 00
Coshocton Public Library Coshocton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$34,816 00
Coulterville Public Library Coulterville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,609 00
Council for Christian Colleges & Universities Washington, DC	No	501(c)(3) public charity	to support student programs, professional development programs for faculty and administrators, and leadership initiatives to its member colleges and universities	\$5,000 00
Council on Foundations, Inc. Washington, DC	No	501(c)(3) public charity	to support analysis and advocacy work relating to private foundation issues	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Council on Foundations, Inc Washington, DC	No	501(c)(3) public charity	for general support	\$49,600 00
Covington-Veedersburg Public Library Covington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,515 00
Crab Orchard Public Library District Marion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,038 00
Craftsbury Public Library, Inc. Craftsbury Common, VT	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Creston-Dement Library District Creston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,113 00
Creve Coeur Public Library District Creve Coeur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Crystal City Public Library Crystal City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Culver-Union Township Public Library Culver, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,146 00
Cumberland County Library System Carlisle, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,370 00
Cumberland County Public Library & Information Center Fayetteville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,950 00

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Cutler Public Library Cutler, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Dacono Public Library Dacono, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,604 00
Dahlgren Public Library Dahlgren, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Dailey Memorial Library Derby, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,381 65
Dallas County Library Buffalo, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Daniel Boone Regional Library Columbia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,370 00
Danville Public Library Danville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Daugherty Public Library District Dupox, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,735 00
Dauphin County Library System Harnsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Dauphin County Library System Harnsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$70,183 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Dauphin County Library System Harrisburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
Daviess County Library Gallatin, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,620 00
De Soto Public Library De Soto, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Decatur Public Library Decatur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Decatur Public Library Decatur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
Decatur Public Library Decatur, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427 00
Deckerville Public Library Deckerville, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$600 00
Deepam Educational Society for Health Alwarpet, Chennai, India	No	Foreign Organization (ER)	to support the reproductive health program in India	\$360,640 00
Defiance Public Library Defiance, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Dekalb Public Library Dekalb, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

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Delaware County District Library Delaware, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Delaware Department of Education Dover, DE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$157,500 00
Delphi Public Library Delphi, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Delta County Public Library District Delta, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,800 00
Denmark Public Library Denmark, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Didymus Thomas Memorial Library Remsen, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650.00)
Dimmick Memorial Library Jim Thorpe, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Dimmit County Public Library Carrizo Springs, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,049 68)
Direccion de Bibliotecas, Archivos y Museos-(DIBAM) Santiago, Chile	No	Foreign Government	to provide public access to computers and Internet access to libraries in Chile	\$9,284,339 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Discovery Institute Seattle, WA	No	501(c)(3) public charity	to support the Cascadia Transportation Initiative	\$1,000,000 00
Dixon Public Library Dixon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
DKT International, Inc Washington , DC	No	501(c)(3) public charity	to provide services in social marketing in Indonesia	\$4,500,000 00
Dodge Memorial Public Library District Olive Branch, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Dolores County School/Public Library/Dove Creek Dove Creek, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,529 00
Dolores Public Library District (Montezuma) Dolores, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,724 00
Dolton Public Library District Dolton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Dongola Public Library District Dongola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Doniphan-Rupley County Library District Doniphan, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,303 00
Dorcas Library Association Prospect Harbor, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,019 00

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Douglas County Library Alexandria, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,431 00
Dr. Samuel L. Bossard Memorial Library Gallipolis, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,703 00
Dr. Shaw Memorial Library Mount Vernon, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
Dry Point Township Library Cowden, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Dublin Public Library Dublin, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Dubois Public Library Dubois, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,381 00
Duke University Durham, NC	No	501(c)(3) public charity	for general support	\$25,000 00
Duke University Durham, NC	No	501(c)(3) public charity	to support the scholarship endowment for future women athletes at Duke University	\$3,000 00
Dulany Library Salisbury, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
Duluth Public Library Duluth, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$39,026 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Dunklin County Library Kennett, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,900 00
DuPage Library System Geneva, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Duquoin Public Library Duquoin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Durango Public Library Durango, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$71,791 00
Dyckman Free Library Sleepy Eye, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Dyer Library Association Saco, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,395 00
Earl Township Public Library Earlville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,274 00
Early Head Start Family Center of Portland Portland, OR	No	501(c)(3) public charity	to develop a Garden Park Play Area	\$25,000 00
East Alton Public Library District East Alton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
East Central Regional Library Cambridge, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$102,421 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
East Central Regional Library System Cambridge, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
East Cheyenne County Library District Cheyenne Wells, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
East Chicago Public Library East Chicago, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$120,106 00
East Cleveland Public Library East Cleveland, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$115,199 00
East Dubuque District Library East Dubuque, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,516 00
East Grand Forks Public Library East Grand Forks, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
East Moline Public Library East Moline, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,595 00
East Moline Public Library East Moline, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
East Morgan County Library District Brush, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,005 00
East Routt Library District Steamboat Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
East St. Louis Public Library East St Louis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
East Valley School District #361 Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Continuous Curriculum School)	\$14,400 00
Easter Seals Washington Seattle, WA	No	501(c)(3) public charity	to support assistive technology programs for people with disabilities in rural and underserved populations in Washington	\$235,854 82
Eastmont School District #206 East Wenatchee, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kenroy Elementary School)	\$29,400 00
Easton Area Public Library Easton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$35,159 00
Easton Area Public Library Easton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
Easton Area Public Library & District Center Easton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Eastport Public Library Association Eastport, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Edinburgh Wright-Hageman Public Library Edinburgh, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Edmonds Community College Foundation Lynnwood, WA	No	501(c)(3) public charity	to support the Center for Families capital campaign	\$200,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Edmonds School District Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Meadowdale Elementary School)	\$131,600 00
Edmonds School District Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mountlake Terrace High School)	\$199,709 00
EdVisions, Inc. Henderson, MN	No	501(c)(3) public charity	to develop a minimum of fifteen new schools over the next five years, create a network of these schools, and disseminate the successful practices of the New Country School and the network around the nation	\$800,000 00
Edward Chipman Public Library Mokenca, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,059 00
Edwardsville Public Library Edwardsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Edwardsville Public Library Edwardsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
El Centro de la Raza Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
Elbert County Library District Kiowa, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,216 00
ElderHealth Northwest Seattle, WA	No	501(c)(3) public charity	to provide general support for the Elder Abuse and Neglect Prevention Project	\$10,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Eldorado Memorial Public Library District Eldorado, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Elizabeth Glaser Pediatric AIDS Foundation Santa Monica, CA	No	501(c)(3) public charity	to support a forum, "Preventing Mother-to-Child Transmission of HIV Making Programs Work"	\$10,000 00
Elizabeth Glaser Pediatric AIDS Foundation Santa Monica, CA	No	501(c)(3) public charity	to successfully implement interventions to prevent mother to child transmission of HIV in developing countries, and to lay the foundation for more comprehensive care and support for families with HIV	\$5,000,000 00
Elizabeth Titus Memorial Library Sullivan, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Elizabeth Township Library Elizabeth, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00
Elkhart Public Library Elkhart, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,066 00
Elmore Public Library Elmore, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
Elmwood Park Public Library Elmwood Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Elwood Township Carnegie Library Ridge Farm, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Ely Public Library Ely, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Elyria Public Library Elyria, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$48,854 00
Emergency Food Network of Tacoma and Pierce County Lakewood, WA	No	501(c)(3) public charity	to expand the farm and cannery project	\$50,000 00
Emory University Atlanta, GA	No	501(c)(3) public charity	to improve the analytic capabilities of Epi Info	\$500,000 00
Endowment for Equal Justice Seattle , WA	No	501(c)(3) public charity	for general support	\$250,000 00
Engenderhealth Inc New York, NY	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,288,208 39
Enosburgh Public Library Enosburg Falls, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Enumclaw School District Enumclaw, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Enumclaw School District by Seattle Pacific University	\$100,000 00
Enumclaw School District Enumclaw, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$673,640 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Equilibres et Populations 75007 Paris, France	No	Foreign Organization (ER)	to mobilize support in the French, European, and global francophone communities for reproductive health and education activities	\$300,000 00
Erie County Public Library Erie, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,745 00
Erie County Public Library Erie, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Erie Public Library District Erie, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,360 00
Entrean Association in Greater Seattle Seattle, WA	No	501(c)(3) public charity	to build a community center	\$50,000 00
Euclid Public Library Euclid, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Eureka Public Library District Eureka, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Evans Mills Public Library Evans Mills, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
Evans Public Library Vandalia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Evanston Public Library Evanston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Evansville Public Library Evansville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,709 00
Evansville-Vanderburgh Public Library Evansville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,148 00
Eveleth Public Library Eveleth, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Everett School District #2 Everett, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerson Elementary School)	\$22,250 00
Evergreen School District #114 Vancouver, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Evergreen School District in partnership with Washington State University	\$100,000 00
Evergreen School District #114 Vancouver, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$526,911 00
Expanding the Circle of Excellence Bowie, MD	No	Tax Status Pending (ER)	to support the education summit	\$1,000 00
Facing the Future: People and the Planet Seattle, WA	No	501(c)(3) public charity	to support solutions-oriented education and outreach programs on population and development issues	\$50,000 00
Fair Haven Free Library Fair Haven, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Fairfield County District Library Lancaster, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,482 00
Fairfield Public Library Fairfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Fairmount Public Library Fairmount, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Fairport Harbor Public Library Fairport Harbor, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Family Care International, Inc New York, NY	No	501(c)(3) public charity	to provide technical assistance and educational resources to reduce maternal mortality through the promotion of skilled birth attendants at home deliveries	\$2,021,384 00
Farmersville-Waggoner Public Library District Farmersville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,770 00
Farmington Public Library Farmington, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,400 00
Farmington Public Library Farmington, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Farmington Public Library District Farmington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,830 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Fayette County Public Library Connersville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Federal Way School District #210 Federal Way, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through <i>supporting school redesign, implementing early college awareness, and removing financial barriers</i> (Harry S Truman High School)	\$36,720 00
Federated States of Micronesia Department of Health, Education & Social Affairs Palikir, Pohnpei, Federated States of Micronesia	No	Foreign Government	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$82,455 00
Feleti Barstow Public Library Pago Pago, American Samoa	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$23,690 00
Fergus Falls Public Library Fergus Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Ferguson Municipal Public Library Ferguson, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Ferndale School District #502 Ferndale, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Horizon Middle School)	\$27,000 00
Festus Public Library Festus, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
FilmAid Seattle, WA	No	501(c)(3) public charity	to support FilmAid 2001	\$7,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Findlay Hancock Cnty Dist Public Library Findlay, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
First Place Seattle, WA	No	501(c)(3) public charity	to provide high quality computer equipment for the classroom, to purchase and install a computer lab in its new building at time of occupancy and to define required support services	\$26,629 00
Flagg-Rochelle Public Library District Rochelle, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Flagler Community Library Flagler, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
Fleming Community Library Fleming, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Flesh Public Library Piqua, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Fletcher Free Library Burlington, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,550 00
Fletcher Memorial Library Ludlow, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
Flora Public Library Flora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Florida Department of Education Tallahassee, FL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,747,968 00
Florida Department of State Tallahassee, FL	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and assist the State Library in meeting the ongoing information technology training needs of public libraries	\$194,250 00
Florida State University Research Foundation Tallahassee, FL	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,220 51
Florida State University Research Foundation Tallahassee, FL	No	501(c)(3) public charity	to provide a one-time scholarship to a student attending Florida State University's School of Information Studies	\$10,293 00
Fondulac Public Library District East Peoria, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,892 20
Food Lifeline Shoreline, WA	No	501(c)(3) public charity	to collect and distribute safe, usable food to food banks, meal programs and family shelters	\$10,000 00
Ford City Public Library Ford City, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,485 00
Ford Heights Public Library District Ford Heights, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,479 00
Fort Collins Public Library Fort Collins, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Fort McDowell Mohave-Apache Community of the Fort McDowell Indian Reservation Fort McDowell, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,983 66
FosStars Institute Seattle, WA	No	501(c)(3) public charity	to donate office furniture to support their charitable activities	\$1,120 00
Foster Parents Association of Washington State Renton, WA	No	501(c)(3) public charity	to support the Foster Parent Liaison Program	\$60,000 00
Foundation Center New York, NY	No	501(c)(3) public charity	for general support	\$175,000 00
Foundation for Educational Administration, Inc. Monroe Township, NJ	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,612,500 00
Foundation for the Improvement of Mathematics and Science Education San Diego, CA	No	501(c)(3) public charity	to support San Diego Unified School District's Blueprint for Student Success	\$6,000,000 00
Four Star Public Library District Mendon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Fowler Public Library Fowler, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Frank Bertetti Benld Public Library Benld, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,564 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Frankfort Community Public Library Frankfort, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Franklin County Library Louisburg, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,500 00
Franklin County Library System Chambersburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Franklin County Library System Chambersburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
Franklin County Library System Chambersburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$79,005 00
Franklin Public Library Franklin, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Fred Hutchinson Cancer Research Center Seattle, WA	No	501(c)(3) public charity	for general support	\$10,000 00
Freeland Holmes Library Oxford, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Freeport Public Library Freeport, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Frenchmans Bay Library East Sullivan, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Friends of the Frederick Douglass Academy Inc New York, NY	No	501(c)(3) public charity	to support model school program at FDA	\$15,000 00
Friends of the Nelson Mandela Foundation Bellevue, WA	No	501(c)(3) public charity	to combat AIDS, improve immunization efforts and develop models of educational excellence in South Africa	\$10,000,000 00
Friends of Youth Redmond, WA	No	501(c)(3) public charity	to support the capital campaign for Griffin Home, a residential treatment center for troubled adolescent boys	\$100,000 00
Fulda Memorial Library Fulda, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Fulton County Library Mcconnellsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$13,580 00
Fulton County Public Library Rochester, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$34,474 00
Fulton Public Library Fulton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
Fundacion Mexicana para la Planeacion Familiar (MEXFAM) Tlalpan, Mexico	No	Public Charity Affidavit of Equivalency	to expand and enhance the Gente Joven Program in the states of Sinaloa, Nayarit, and Coahuila	\$500,000 00
Funders Concerned About AIDS, Inc. New York, NY	No	501(c)(3) public charity	for general support	\$50,000 00
FUNDEV1-Universidad de Costa Rica San Jose, Costa Rica	No	Public Charity Affidavit of Equivalency	to support the Central American Center for Population Studies and Training	\$200,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Gail Borden Public Library District Elgin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Galatia Public Library District Galatia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Galax-Carroll Regional Library Galax, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Galesburg Public Library Galesburg, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Galva Public Library District Galva, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Gardiner Public Library Gardiner, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Garfield County Public Library Sys New Castle, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,370 00
Garnet A. Wilson Pl Of Pike Co Waverly, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$87,892 00
Gary Public Library Gary, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,832 00
Gas City-Mill Township Public Library Gas City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Gatesville Public Library Gatesville, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,049 68)
Gay City Health Project Seattle, WA	No	501(c)(3) public charity	to fund the Lifelong Learning project which will expand successful educational and health promotion programs	\$10,000 00
Geauga County Public Library Chardon, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Geneva Public Library Geneva, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Gentry County Library Stanberry, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
Georgetown Public Library Georgetown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,066 00
Georgia Office of Public Library Services Atlanta, GA	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and enable the State Library to meet the ongoing information technology training needs of public libraries	\$146,950 00
German Masontown Pub Library Masontown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,485 00
Gifts In Kind International Fairfax, VA	No	501(c)(3) public charity	to support expansion efforts	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Gila River Indian Community of the Gila River Indian Reservation Sacaton, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$8,344 48
Gilbert Public Library Gilbert, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Gillespie Public Library Gillespie, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
Gipin County Public Library Black Hawk, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Girard Township Library Girard, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Glee Merritt Kelley Community Library Wolcott, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Glenwood Public Library Glenwood, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,931 00
Global Alliance for TB Drug Development New York, NY	No	501(c)(3) public charity	to develop new and effective anti-TB drugs affordable worldwide through public-private partnerships	\$5,000,000 00
Global Business Council on HIV and AIDS New York, NY	No	501(c)(3) public charity	to promote the role of business in the global response to the HIV/AIDS epidemic	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Global Forum for Health Research 1215 Geneva, Switzerland	No	Public Charity Affidavit of Equivalency	to support an initiative on public-private partnerships for the promotion of global health equity	\$1,000,000 00
Global Health Council, Inc Washington, DC	No	501(c)(3) public charity	to establish and implement the initial phase of the Gates Award for Global Health	\$1,509,483 00
Global Health Council, Inc Washington, DC	No	501(c)(3) public charity	to support education and outreach on key health issues related to the 2001 World Summit for Children	\$150,000 00
Golconda Public Library Golconda, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
Goodland-Grant Township Public Library Goodland, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Goodrich Memorial Library Newport, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,950 65
Grand County Library District Granby, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,965 00
Grand Marais Public Library Grand Marais, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Grand Prairie Of The West Public Library District Virden, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Grand Rapids Area Library Grand Rapids, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Grand Tower Public Library Grand Tower, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
Grand Valley Public Library Orwell, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Granite City Public Library District Granite City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Grant Foundation Sarasota, FL	No	501(c)(3) public charity	to develop integrated reproductive health services for women in the Artibonite valley of Haiti	\$500,000 00
Grantmakers for Education Portland, OR	No	501(c)(3) public charity	to support the annual conference in Seattle October 1-3, 2001	\$10,000 00
Graves-Hume Public Library District Mendota, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,064 00
Grayville Carnegie Public Library Grayville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Great Cranberry Library Cranberry Isles, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,157 00
Great River Regional Library St Cloud, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$185,816 00
Great River Regional Library System St Cloud, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Greater West Central Public Library District Augusta, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,104 00
Greene County Library System Waynesburg, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$41,650 00
Greene County Public Library Xenia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$111,600 00
Greenfield Public Library Greenfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Greensboro Free Library Greensboro, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,041 00
Greensburg-Decatur County Contractual Public Library Greensburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708 00
Greenup Township Carnegie Library Greenup, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Greenville Area Public Library Association Greenville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,735 00
Greenville Public Library Greenville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Griffin School District #324 Olympia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Griffin School)	\$35,712 00

Statement 20a

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Gnggsville Public Library Gnggsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,717 00
Groton Free Public Library Groton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Grundy County Library Trenton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Guilford Free Library Guilford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,200 00
Guilford Memorial Library Guilford, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Gunnison County Public Library Gunnison, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,310 00
H. F. Bringham Free Public Library Bakersfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
H. Leslie Perry Memorial Library Henderson, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,060 00
Halifax County Library System Halifax, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,600 00
Hamilton Public Library Hamilton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Hamlin Memorial Library Smethport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,590 00
Hammond Public Library Hammond, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,159 00
Hancock Community Library Hancock, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,374 00
Hancock Free Public Library Hancock, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
Hannibal Free Library Hannibal, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
Hannibal Free Public Library Hannibal, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Hanover Township Library Hanover, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Harbor-Topky Memorial Library Ashtabula Harbor, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Hardin Northern Public Library Dunkirk, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Harmony Hill of Union Union, WA	No	501(c)(3) public charity	to fund basic operations and program expansion	\$150,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Harmony Public Library Harmony, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Harnett County Public Library Lillington, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,401 00
Harrington Library Association Harrington, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Harrisburg Public Library District Harrisburg, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,245 00
Hartford City Public Library Hartford City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,496 00
Hartford Public Library District Hartford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
Harvey Public Library District Harvey, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Haskell Free Library Derby Line, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
Haston Library Franklin, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
Havana Public Library District Havana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Hawaii State Public Library System Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Hawaii State Public Library System Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,900 00
Hawaii State Public Library System Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,040 00
Hawaii State Public Library System Honolulu, HI	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$297,660 00
Hayner Public Library District Alton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,745 00
Health Systems Trust Durban, South Africa	No	Public Charity Affidavit of Equivalency	to support and evaluate LoveLife Health Adolescents HIV/AIDS campaign to reduce incidence of HIV infection among young South Africans	\$4,000,000 00
Hearing, Speech & Deafness Center Seattle, WA	No	501(c)(3) public charity	to build Views at Madison and provide services to families in crisis during their period of transition to a more stable condition	\$331,135 00
Hearing, Speech & Deafness Center Seattle, WA	No	501(c)(3) public charity	to renovate and expand the facility	\$250,000 00
Heartland Regional Library Vienna, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,965 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Heginbotham Library Holyoke, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Helen Keller International, Inc New York, NY	No	501(c)(3) public charity	to expand trachoma elimination and support programs in China, Burkina Faso, Cambodia, Mali, Morocco, Nepal, Niger, Tanzania, and Viet Nam	\$1,087,294 00
Helen Keller International, Inc New York, NY	No	501(c)(3) public charity	to rebuild infrastructure necessary to maintain global health operations	\$1,000,000 00
Helping Hand House Puyallup, WA	No	501(c)(3) public charity	to build Rural Bright Futures and provide services to families in crisis during their period of transition to a more stable condition	\$260,000 00
Helping Hand of South Whidbey Langley, WA	No	501(c)(3) public charity	for general support	\$50,000 00
Henderson County Public Library District Biggsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Henderson-Nor'Wester Camp Lopez Island, WA	No	501(c)(3) public charity	to build a permanent dock facility	\$10,000 00
Henry C Adams Memorial Library Prophetstown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Henry County Library Clinton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,440 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Henry D Moore Library Steuben, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,959 00
Herbert Wescoat Memorial Library McArthur, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
Heritage Trail Library System Shorewood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Herrick Township Public Library Herrick, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Herrin City Library Herrin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Hershey Public Library Hershey, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,478 00
Hibbing Public Library Hibbing, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,181 00
Hickory County Library Hermitage, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
High Tech High Foundation San Diego, CA	No	501(c)(3) public charity	to develop High Tech High in San Diego and replicate the program in nine other communities	\$1,156,155 00
Highgate Public Library Highgate Center, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00

Statement 20a

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Highland County District Library Hillsboro, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,432 00
Highwood Public Library Highwood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,123 92
Hillsboro Public Library Hillsboro, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Hockinson School District #98 Brush Prairie, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Hockinson School District in partnership with Washington State University	\$41,666 00
Hockinson School District #98 Brush Prairie, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$265,325 00
Hodgkins Public Library District Hodgkins, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Holden Public Library Holden, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Holly Public Library Holly, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Holmes County District Public Library Millersburg, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$90,697 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Homer Public Library Homer, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Hood Canal School District #404 Shelton, WA	No	170(c)(1) government unit	to support components of a discipline-based arts education program	\$29,000 00
Hoopeston Public Library District Hoopeston, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Hopelink Redmond, WA	No	501(c)(3) public charity	to support the new Adelle Maxwell Child Care Center	\$50,000 00
Hopi Tribe Hotevilla, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
Hopi Tribe Polacca, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$29,270 36
Hopi Tribe Second Mesa, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
Hopi Tribe Tuba City, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
Hoquiam School District #28 Hoquiam, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Lincoln Elementary School)	\$20,250 00
Hospitality House Burien, WA	No	501(c)(3) public charity	to support a homeless shelter for women	\$40,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Housing Authority of Snohomish County Everett, WA	No	170(c)(1) government unit	to build Edmonds Highlands and provide services to families in crisis during their period of transition to a more stable condition	\$330,000 00
Housing Hope Everett, WA	No	501(c)(3) public charity	to build New Century House and provide services to families in crisis during their period of transition to a more stable condition	\$129,400 00
Housing Resources Board of Bainbridge Inter-Parish Bainbridge Island, WA	No	501(c)(3) public charity	for general support	\$10,000 00
Howard County District Library Fayette, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Hoyt Lakes Public Library Hoyt Lakes, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Hualapai Indian Tribe of the Hualapai Indian Reservation Peach Springs, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 36
Hudson Area Public Library District Hudson, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Hugo Public Library Hugo, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
Huntingburg Public Library Huntingburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Huntingdon County Library Huntingdon, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$29,609 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Huntington City-Township Public Library Huntington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Hyonneechee Regional Library Hillsborough, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,507 65
Ida Public Library Belvidere, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Ida Rupp Public Library Port Clinton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Idaho Association of School Administrators Inc. Boise, ID	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$350,000 00
Idaho Springs Public Library Idaho Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Idaho State Library Boise, ID	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$61,200 00
IDS Foundation New York, NY	No	501(c)(3) public charity	to support programs that improve the health and welfare of youth	\$200,000 00
Illinois Prairie District Public Library Metamora, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,460 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Illinois State Library Springfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Illinois State University Normal, IL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$843,750 00
Isley Public Library Middlebury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Indiana Department of Education Indianapolis, IN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$708,277 00
Indiana Free Library Indiana, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$12,120 00
Indiana State Library Indianapolis, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800 00
Indiana University Bloomington, IN	No	170(c)(1) government unit	to support the university's library internship program	\$165,285 40
Indochinese Cultural and Service Center Tacoma, WA,	No	501(c)(3) public charity	to create a multimedia computer lab for at-risk youth and provide computer training and access for SE Asian/Pacific Islander immigrants in Tacoma	\$69,348 89
Infectious Disease Research Institute Seattle, WA	No	501(c)(3) public charity	to develop a vaccine for leishmaniasis	\$3,750,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Information & Referral - Volunteer Connection Inc Coeur d'Alene, ID	No	501(c)(3) public charity	to increase the training capacity of neighborhood technology centers in Spokane and bring technology training directly into other low income community organizations	\$153,950 00
Initiative for a Competitive Inner City, Inc. Boston, MA	No	501(c)(3) public charity	for general support	\$250,000 00
Institute for Family Development Federal Way, WA	No	501(c)(3) public charity	to purchase and renovate new office space	\$200,000 00
Institute for Health Policy Analysis, Inc. Washington, DC	No	501(c)(3) public charity	to support the second phase of a program to control tuberculosis in the areas of Ekaterinburg, Kazan, and Khabarovsk in Russia	\$700,000 00
Institute for Rehabilitation, Research and Recreation, Inc. Pendleton, OR	No	501(c)(3) public charity	to improve the water supply and treatment facilities of Meadowood Springs Speech and Hearing Camp	\$50,000 00
Institute of American Indian Arts Foundation Santa Fe, NM	No	501(c)(3) public charity	to support the Native American Access to Technology internship program	(\$49,774 61)
Instituto Chileno de Medicina Reproductiva Santiago, Chile	No	Foreign Organization (ER)	to develop human resources for Reproductive Health in Latin America	\$931,719 00
Intercommunity Housing Seattle, WA	No	501(c)(3) public charity	to support the second building phase of Lincoln Way Apartments, and serve families in crisis during their transition period	\$376,907 00
International AIDS Trust Washington, DC	No	501(c)(3) public charity	to support the creation of the African First Ladies Alliance Against AIDS	\$980,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
International Crisis Group Washington, DC	No	501(c)(3) public charity	to document the strong linkages between AIDS and instability	\$55,000 00
International District Housing Alliance Seattle, WA,	No	501(c)(3) public charity	to support the housing search and stabilization services	\$75,000 00
International Falls Public Library Int'l Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
International HIV/AIDS Alliance Brighton, United Kingdom	No	Public Charity Affidavit of Equivalency	to build capacity for an effective and sustained community response to HIV focused on high-risk groups	\$10,000,000 00
International Institute of Rural Reconstruction New York, NY	No	501(c)(3) public charity	to build constituencies in family planning	\$765,724 00
International Planned Parenthood Federation London, United Kingdom	No	Public Charity Affidavit of Equivalency	to strengthen reproductive health and education services and develop Gates Youth Centers for young people in nine South African communities	\$968,396 00
International Planned Parenthood Federation New York, NY	No	501(c)(3) public charity	to support research on Gender Equity in Sexual and Reproductive Health in Latin America and the Caribbean	\$594,000 00
International Rescue Committee, Inc. New York, NY	No	501(c)(3) public charity	to help rural communities in western Afghanistan survive the drought and prevent similar devastation in the future	\$300,000 00
International Rescue Committee, Inc. New York, NY	No	501(c)(3) public charity	to help the most vulnerable Afghans survive by improving food security and basic living conditions for 750,000 of the most vulnerable families in the northern, western, and eastern regions of Afghanistan	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
International Society for Infectious Diseases Boston, MA	No	501(c)(3) public charity	to support ProMED-mail, an e-mail based emerging disease detection and reporting system	\$481,638 00
International Society for Technology in Education Eugene, OR	No	501(c)(3) public charity	to support the Center for Applied Research in Educational Technology	\$350,000 00
International Trachoma Initiative, Inc New York, NY	No	501(c)(3) public charity	to eliminate blinding trachoma in 10 countries and to further improve the tools for fighting trachoma	\$4,000,000 00
International Tuberculosis Foundation, Inc. Chicago, IL	No	501(c)(3) public charity	to establish, sustain and reproduce a system to monitor, diagnosis, and manage acute childhood respiratory diseases in Malawi	\$386,000 00
International Vaccine Institute Seoul, Korea	No	501(c)(3) public charity	to develop, evaluate, and introduce vaccines against diseases of the most impoverished	\$10,850,000 00
Int'l Bank for Reconstruction and Development Washington, DC	No	Executive Order	to support the Global Alliance for Improved Nutrition (GAIN)	\$10,000,000 00
Int'l Bank for Reconstruction and Development Washington, DC	No	Executive Order	to improve the health of poor, and to protect the poor from further impoverishment through illness	\$560,000 00
Iowa State Department of Education Des Moines, IA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$643,000 00
Ira C Reed Public Library Lafayette, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Iron County Library Mertzon, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,010 00)
Island Pond Public Library Island Pond, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
Isle La Motte Free Public Library Isle La Motte, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Ivanhoe Public Library Ivanhoe, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
J R. Huffman Public Library Hemphill, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,162 65
Jackman Library Association Jackman, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Jackson City Library Jackson, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Jackson County Library Jackson, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,215 00
Jackson County Public Library Seymour, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,124 00
Jackson County Public Library Walden, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,305 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Jacksonville Public Library Jacksonville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
James Memorial Library Saint James, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,695 00
James V. Brown Library Williamsport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Jaquith Public Library Marshfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,194 00
Jasonville Public Library Jasonville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,846 00
Jay-Niles Memorial Library North Jay, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Jefferson County Lib System Brockway, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$76,647 00
Jeffersonville Township Public Library Jeffersonville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Jennings County Public Library North Vernon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Jerome Public Library Jerome, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

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(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Jerseyville Public Library Jerseyville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,900 00
Jesup Memorial Library Bar Harbor, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Jeudevine Memorial Library Hardwick, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
Jewish Family Service Seattle, WA	No	501(c)(3) public charity	to expand the Morris Polack Food Bank	\$75,000 00
Jicarilla Apache Dulce, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
Joeten-Kiyu Public Library Saipan, MP, Commonwealth of the Northern Mariana Islands	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$58,720 00
John G. McCullough Free Library North Bennington, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,881 65
John Mosser Public Library District Abingdon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
John R Kauffman, Jr. Public Library Sunbury, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,133 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
John Tomay Memorial Library Georgetown, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
Johns Hopkins University Baltimore, MD	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,000,000 00
Johnson County Public Library Franklin, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
Johnson Public Library Johnson, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,200 00
Johnston City Public Library Johnston City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,125 00
Joliet Public Library Joliet, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Jones Memorial Library Orleans, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00
Joplin Public Library Joplin, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Joseph R Palmer Family Memorial Library Elsberry, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$9,404 00
JSI Research & Training Institute, Inc Arlington, VA	No	501(c)(3) public charity	to support reproductive health programs for refugees	\$106,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Jubilee Women's Center Seattle, WA	No	501(c)(3) public charity	for general support	\$545 00
Juniata County Library Mifflintown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$15,133 00
Kaibab Band of Paiute Indian Pipe Spring, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
Kankakee Public Library Kankakee, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,845 00
Kansas City Public Library Kansas City, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$86,415 00
Kansas Community Memorial Library Kansas, IL	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,024 00
Kansas State Department of Education Topeka, KS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$311,500 00
Kate Love Simpson-Morgan County Library McConnelsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,166 00
KCTS Television Seattle, WA	No	501(c)(3) public charity	to support the conversion to digital broadcasting	\$3,848,667 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Keewatin Public Library Keewatin, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Keller Public Library Dexter, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
Kendallville Public Library Kendallville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,693 00
Kennewick School District # 17 Kennewick, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,394,457 00
Kennewick School District # 17 Kennewick, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Kennewick School District by Washington State University	\$99,000 00
Kent Free Library Kent, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Kent School District #415 Kent, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kent-Mendian High School)	\$218,950 00
Kent School District #415 Kent, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerald Park Elementary School)	\$162,059 00
Kent State University Kent, OH	No	170(c)(1) government unit	to support the university's library internship program	\$129,785 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Kentucky Department for Libraries & Archives Frankfort, KY	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$117,150 00
Kentucky Department of Education Frankfort, KY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$828,410 00
Kettle Falls School District #212 Kettle Falls, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kettle Falls Elementary School)	\$16,974 00
Kewanee Public Library District Kewanee, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,745 00
Kewanna-Union Township Public Library Kewanna, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127 00
Keystone Symposia on Molecular and Cellular Biology Westlake Village, CA	No	501(c)(3) public charity	to support the "Gene-Based Vaccines Mechanisms, Delivery Systems and Efficacy" conference	\$50,000 00
King County Law Library Seattle, WA	No	170(c)(1) government unit	to establish a training center for public access to computer and internet legal research to foster citizen participation in the court system	\$36,893 00
King County Library System Foundation Issaquah, WA	No	501(c)(3) public charity	to support outreach programs in King County	\$4,520 00
Kingman-Millicreek Public Library Kingman, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,708 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Kingsville Public Library Kingsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Kinmundy Public Library Kinmundy, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,628 00
Kinney Public Library Kinney, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Kinsman Free Public Library Kinsman, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Kiowa County Public Library District Eads, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Kitchigami Regional Library Pine River, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Kitchigami Regional Library Pine River, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$28,715 00
Kittitas School District #403 Kittitas, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kittitas High School)	\$36,080 00
Klamath-Lake Counties Food Bank Klamath Falls, OR	No	501(c)(3) public charity	to provide back-to-school clothing and supplies for children in the Klamath Basin who have been impacted by the economic crisis	\$60,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Klickitat School District #402 Klickitat, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Klickitat School)	\$21,000 00
KnowledgeWorks Foundation Cincinnati, OH	No	501(c)(3) public charity	to close the achievement gap and implement systemic reform in Detroit, MI, Cleveland and Cincinnati, OH, East St Louis, IL, Clark County, NV, Boston, MA, Rochester, NY, and Compton, CA	\$1,883,634 00
Knox County Public Library Vincennes, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Knoxville Public Library Knoxville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Kokomo-Howard County Public Library Kokomo, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,608 00
La Harpe Carnegie Public Library District LaHarpe, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,158 92
La Porte County Public Library La Porte, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
La Veta Public Library District La Veta, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,681 00
Lackawanna County Library System Scranton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$68,451 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Lackawanna County Library System Scranton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
LaCrescent Public Library LaCrescent, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Lafayette Public Library Lafayette, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
LaGrange County Public Library LaGrange, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,574 00
Lake Agassiz Regional Library Moorhead, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$164,291 00
Lake Agassiz Regional Library System Moorehead, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Lake Benton Public Library Lake Benton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Lake City Public Library Lake City, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Lake County Public Library Leadville, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Lake County Public Library Merrillville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$52,832 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Lake Washington School District Kirkland, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Environmental and Adventure School)	\$10,800 00
Lakeside School Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
Lakewood Public Library Lakewood, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958 00
Lamar Public Library Lamar, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Lamberton Public Library Lamberton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Lanark Public Library Lanark, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,200 00
Lane Public Library Hamilton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,066 00
Lanesboro Public Library Lanesboro, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,250 00
Lanpher Memorial Library Hyde Park, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,322 00
Laplata Public Library Laplata, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Las Animas/Bent County Library Las Animas, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Lasalle Public Library Lasalle, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Laurelhurst Elementary School Parent Teachers Association Seattle, WA	No	501(c)(3) public charity	to support the Laurelhurst Elementary Technology Plan	\$18,000 00
Lawrence County Library System New Castle, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$26,370 00
Lawrence Public Library Fairfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Lawrenceburg Public Library Lawrenceburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,752 00
Lebanon County Library System Lebanon, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet -	\$12,125 00
Lebanon Public Library Lebanon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Lebanon Public Library Lebanon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Lebanon-Laclede County Library Lebanon, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

Statement 20a

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Leepertown Township Public Library Bureau, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Legacy House/International District Village Square Association Seattle, WA	No	501(c)(3) public charity	to build a community center in the International District Village Square	\$250,000 00
Lehighton Area Memorial Library Lehighton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$16,250 00
Lenawee County Library Adrian, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,734 68)
Leroy Public Library Leroy, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Lewis & Clark Library System Edwardsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Lewis Library Of Glasgow Glasgow, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Lewiston Public Library Lewiston, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Lewistown Carnegie Public Library District Lewistown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Liberty Library Association Liberty, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Library of Michigan Lansing, MI	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and enable the State Library to meet the ongoing information technology training needs of public libraries	\$194,350 00
Lifetime Advocacy Plus Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000 00
Ligonier Public Library Ligonier, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Lilac Blind Foundation Spokane, WA	No	501(c)(3) public charity	to provide training on assistive technologies to blind and low vision residents of 19 Eastern Washington counties	\$21,904 66
Lima Public Library Lima, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Limon Memorial Library Limon, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,681 00
Lincoln Library Springfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$58,120 00
Lincoln Memorial Library Lincoln, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Lincoln Public Library District Lincoln, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,138 00
Lincoln Trail Libraries System Champaign, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Litchfield Carnegie Public Library Litchfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,595 00
Lithgow Public Library Augusta, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Little Dixie Regional Libraries Moberly, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,370 00
Little Voice Productions Inc Denver, CO	No	501(c)(3) public charity	to support the production of the documentary film entitled "Haiti's Small Miracles"	\$82,000 00
Livermore Public Library Livermore, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Livingston County Library Chillicothe, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Loaves and Fishes Centers, Inc. Portland, OR	No	501(c)(3) public charity	to build a new centralized kitchen	\$500,000 00
Logan County District Library Bellefontaine, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,982 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Logan-Hocking County District Library Logan, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,416 00
Logansport-Cass County Public Library Logansport, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,634 00
London Public Library London, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Long Island Community Library Long Island, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,088 00
Longmont Public Library Longmont, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,281 00
Loogootee Public Library Loogootee, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Lorain Public Library System Lorain, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$50,124 00
Lostant Community Library Lostant, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,260 00
Loudonville Public Library Loudonville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,915 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Louisiana Department of Education Baton Rouge, LA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$472,701 00
Louisiana Library Foundation, Inc. Baton Rouge, LA	No	501(c)(3) public charity	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$119,000 00
Louisiana Public Library Louisiana, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Loveland Public Library Loveland, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Lovington Public Library District Lovington, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Low Income Housing Institute Seattle, WA	No	501(c)(3) public charity	to build Meadowbrook View and provide services to families in crisis during their period of transition to a more stable condition	\$645,850 00
Lowell Public Library Lowell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,258 00
Lubec Memorial Library Lubec, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Ludden Memorial Library Dixfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Lycoming County Library System Williamsport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
Lycoming County Library System Williamsport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$26,480 00
Mabel Public Library Mabel, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Mabton School District #120 Mabton, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in MabtonSchool District in partnership with Heritage College	\$41,702 00
Mabton School District #120 Mabton, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$208,137 44
Mabton School District #120 Mabton, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mabton High School)	\$8,020 00
Macomb Public Library District Macomb, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,802 00
Macon Public Library Macon, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Madison County Public Library Marshall, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,601 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Madison Public Library Madison, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Madison-Jefferson County Public Library Madison, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Magellan Foundation Inc Latham, NY	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (NY)	\$2,725,700 00
Mahanoy City Public Library Mahanoy City, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,695 00
Maine Department of Education Augusta, ME	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$510,610 00
Maine Department of Education Augusta, ME	No	170(c)(1) government unit	to support the Maine Learning Technology Endowment A Teacher Leadership Project	\$1,000,000 00
Maine State Library Augusta, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,021 00
Make A Wish Foundation of Alaska, Montana, Northern Idaho and Washington Seattle, WA	No	501(c)(3) public charity	for general support	\$5,000 00
Make A Wish Foundation of Alaska, Montana, Northern Idaho and Washington Seattle, WA	No	501(c)(3) public charity	to match funds raised during the Wishmaker Match segment of the Gala Auction	\$49,250 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Malta Township Public Library Malta, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,014 00
Management Sciences for Health, Inc. Boston, MA	No	501(c)(3) public charity	to develop pilot reproductive health programs in urban, rural, and mountain tribal environments in India	\$994,000 00
Management Sciences for Health, Inc. Boston, MA	No	501(c)(3) public charity	to establish the Strategies for Enhancing Access to Medicines program to provide sustainable access to priority drugs, vaccines and essential health commodities in underserved areas	\$6,108,949 00
Mancos Public Library Mancos, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Manito Public Library District Manito, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Manitou Springs Public Library Manitou Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Mansfield-Richland County Public Library Mansfield, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$129,458 00
Manzanola Public Library Manzanola, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Marceline Carnegie Library Marceline, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Margaret Cooper Public Library Union, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Margaret Reaney Memorial Library St. Johnsville, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$10,300 00)
Manenville Area Library Manenville, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
Marion Carnegie Library Marion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Marion Public Library Marion, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Marissa Area Public Library District Marissa, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Marseilles Public Library Marseilles, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,378 00
Marshall Public Library Marshall, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,651 00
Marshall-Iyon County Library Marshall, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,060 00
Martin County Library Fairmont, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$57,797 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Martin Library Association York, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Martin Township Public Library Colfax, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
Martins Ferry Public Library Martins Ferry, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$123,006 00
Martinsville Public Library District Martinsville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,617 00
Mary E. Seymour Memorial Free Library Stockton, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,650 00)
Mary Lou Johnson-Hardin Cnty District Library Kenton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Mary Queen of Viet-Nam Church New Orleans, LA	No	501(c)(3) public charity	to support the computer lab	\$7,500 00
Mary S Biesecker Pub Library Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,506 00
Maryland State Department of Education Baltimore, MD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$300,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Maryville Public Library Maryville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Mascoutah Public Library Mascoutah, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Mason City Public Library Distnct Mason City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Mason Memorial Public Library Buda, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
Massachusetts Elementary School Principals Education Foundation Marlborough, MA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,408,640 00
Massillon Public Library Massillon, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,224 00
Matson Public Library Princeton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Mattoon Public Library Mattoon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,202 00
Mayhew Library Assn Addison, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Maywood Public Library District Maywood, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
M-C River Valley Public Library District Meredosia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,498 00
McArthur Library Association Biddeford, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
McCord Memorial Library North East, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,065 00
McCoy Memorial Library Mcleansboro, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
McDonald County Library Pineville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,750 00
McDowell County Public Library Marion, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,402 00
McGregor Public Library Highland Park, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$4,642 00)
McKinley Memorial Library Niles, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
McKinley Public Library McKinley, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,305 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Mead School District Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mead New School)	\$168,000 00
Mead School District Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Shiloh Hills Elementary School)	\$35,168 00
Meadville Library Art and Historical Association Meadville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$74,870 00
Medical Teams International, Inc. Bellevue, WA	No	501(c)(3) public charity	to send volunteer medical teams and supplies to serve the most vulnerable in northern Afghanistan	\$250,000 00
Medicines for Malana Venture Geneva, Switzerland	No	Public Charity Affidavit of Equivalency	to promote the discovery and development of anti-malarial drugs	\$5,000,000 00
Medina County District Library Medina, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Meeker Regional Library Meeker, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Meigs County District Public Library Pomeroy, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$73,432 00
Melrose Park Public Library Melrose Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,685 00
Melton Public Library French Lick, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Melvin Public Library Melvin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
Mercer Area Library Mercer, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,498 00
Mercer County Library Pinceton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Mercy Corps International Portland, OR	No	501(c)(3) public charity	to prevent the additional displacement of the drought-affected populations in the Chora District of Afghanistan	\$300,000 00
Mesa County Public Library District Grand Junction, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,585 00
Mescalero Apache Tribe Mescalero, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Mesquite Public Library Mesquite, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,250 00
Metropolis Public Library Metropolis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Metropolitan Library Service Agency St Paul, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Mexico Free Public Library Mexico, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,188 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Mexico-Audrain County Library Mexico, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,745 00
Michigan City Public Library Michigan City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Michigan Virtual University Lansing, MI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,992,500 00
Michigan Virtual University Lansing, MI	No	501(c)(3) public charity	to support expansion of Michigan's capacity to deliver technology integration training to classroom teachers	\$450,000 00
Middlebury Community Library Middlebury, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Middletown Free Public Library Middletown, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,366 00
Middletown Public Library Middletown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,895 00
Mifflin County Library Lewistown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$54,030 00
Milbridge Public Library Milbridge, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Mildred Stevens Williams Memorial Library Appleton, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Milford District Library Milford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,859 00
Millionair Club, Inc. Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000 00
Milton Public Library Milton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,575 00
Mineral-Gold Public Library District Mineral, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,868 00
Minerva Public Library Minerva, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Minnesota Public Library Minneapolis, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Minnesota Department of Children, Families & Learning Roseville, MN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$767,000 00
Minnesota Library Development and Services Roseville, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Mishawaka-Penn Public Library Mishawaka, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,275 00
Mississippi County Library Charleston, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,580 00
Mississippi Department of Education Jackson, MS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$213,676 00
Mississippi Library Commission Jackson, MS	No	170(c)(1) government unit	to assist the State Library Agency in promoting long-term sustainability of public access computing in public libraries	\$118,800 00
Mississippi State Department of Education Jackson, MS	No	170(c)(1) government unit	to support Mississippi's TeachNETT2 (T2T) Teacher Leadership Project	\$500,000 00
Missouri River Regional Library Jefferson City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,785 00
Missouri State Library Jefferson City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Mitchell Community Public Library Mitchell, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Moffat County Libraries Craig, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,465 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Moline Public Library Moline, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,733 00
Monessen Public Library Monessen, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Monon Town & Township Public Library Monon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Monroe City Public Library Monroe City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Monroe County District Library Woodsfield, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Monroe County Public Library Bloomington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,308 00
Monroe School District #103 Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monroe High School)	\$77,625 00
Monroe School District #103 Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Hidden River Middle School)	\$92,400 00
Monson Public Library Monson, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Montana State Library Helena, MT	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and enable the State Library to meet the ongoing information technology training needs of public libraries	\$53,700 00
Monterey-Tippecanoe Township Public Library Monterey, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Montezuma Public Library Montezuma, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
Montgomery City Public Library Montgomery City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Montgomery Co-Norristown Public Library Norristown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,945 00
Montgomery Co-Norristown Public Library Norristown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
Montgomery County-Norristown Public Library Norristown, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Monticello-Union Township Public Library Monticello, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Montrose Library District Montrose, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,834 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Moore Memorial Library District Hillsdale, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,325 00
Moose Lake Public Library Moose Lake, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Morgan County Library Versailles, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Morgan County Public Library Martinsville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Morgan Public Library Morgan, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Morley Library Painesville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Morrill Memorial & Harris Library Strafford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,969 00
Morris Public Library Morris, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Morrisson-Reeves Library Richmond, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,048 00
Morristown Centennial Library Morrisville, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

Statement 20a

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Morrisville Fr Lib Association Morrisville, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Mound City Public Library Mound City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
Mound City Public Library Mound City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Mounds Public Library Mounds, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Mount Carmel Public Library Mount Carmel, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Mount Carmel Public Library Mt Carmel, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,942 00
Mount Gilead Public Library Mt Gilead, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Mount Jewett Memorial Library Mount Jewett, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Mount Pleasant Free Library Association, Inc. Mount Pleasant, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Mount Sterling Public Library Mt Sterling, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Mount Vernon School District #320 Mount Vernon, WA	No	170(c)(1) government unit	to support the development of personalized learning environments where all students achieve at Madison Elementary School	\$53,150 00
Mountain Iron Public Library Mountain Iron, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Mountain Lake Public Library Mountain Lake, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Mountain View Public Library Mountain View, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Moxie Firecracker Inc. New York, NY	No	For-profit organization (ER)	to produce a two hour documentary examining the global AIDS crisis entitled Within Reach Hope for the Global AIDS Epidemic	\$600,000 00
Mt. Olive Public Library Mount Olive, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Muir Library Winnebago, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Mukilteo School District #6 Everett, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Manner High School)	\$201,784 00
Muncie Center Township Public Library Muncie, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$66,582 00

Statement 20a

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Muskingum County Library System Zanesville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$134,908 00
Myers Memorial Library Frewsburg, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,039 65
Nancy L McConathy Public Library District Sauk Village, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Nashville Public Library Nashville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,890 00
National Academy of Sciences Washington, DC	No	501(c)(3) public charity	for general support	\$10,000 00
National Center for State Courts Williamsburg, PA	No	501(c)(3) public charity	for general support	\$7,500 00
National Council of La Raza Washington, DC	No	501(c)(3) public charity	to develop a network of new charter schools across the United States	\$1,331,044 00
National Council on the Aging, Inc. Washington, DC	No	501(c)(3) public charity	to expand access of rural and homebound elders to BenefitsCheckup, an on-line information services of public benefits in Washington State	\$189,145 00
National Institute of Child Health and Human Development Bethesda, MD	No	501(c)(3) public charity	to support the Global Network for Maternal and Child Health, Population and Human Development	\$5,000,000 00
National Public Radio Washington, DC	No	501(c)(3) public charity	to support coverage and increase understanding of global health issues and crises	\$270,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
National Staff Development Council Dallas, TX	No	501(c)(3) public charity	to identify best practices in our state leadership projects	\$150,000 00
National Staff Development Council Dallas, TX	No	501(c)(3) public charity	to convene a meeting for professional staff development directors in state departments of education in Dallas TX on February 26-27, 2001	\$11,000 00
Navajo Nation Window Rock, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$1,070,566 97
Navajo Nation Window Rock, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$937,588 00
Nebraska Department of Education Lincoln, NE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$438,270 00
Neighborhood House Inc. Seattle, WA	No	501(c)(3) public charity	to provide social and educational services to low-income residents in Seattle, Auburn and Kent	\$25,000 00
Nelsonville Public Library Nelsonville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$158,274 00
Neoga District Library Neoga, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,290 00
Neosho-Newton County Library Neosho, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,165 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Neponset Public Library Neponset, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Nevada Public Library Nevada, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
Nexus Outreach, Inc. Lansing , MI	No	501(c)(3) public charity	for general support	\$20,000 00
New Albany-Floyd County Public Library New Albany, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
New Avenues for Youth, Inc. Portland, OR	No	501(c)(3) public charity	to build an education and employment training facility for homeless youth	\$50,000 00
New Castle Public Library New Castle, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
New Castle-Henry County Public Library New Castle, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
New Hampshire Department of Education Concord, NH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$308,750 00
New Harmony Workingmen's Institute New Harmony, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
New Horizons Ministries Seattle, WA	No	501(c)(3) public charity	to purchase a drop in center for homeless youth	\$140,490 00
New Mexico State Library Santa Fe, NM	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$51,600 00
New Portland Community Library North New Portland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
New Sharon Town Library New Sharon, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
New Technology Foundation Napa, CA	No	501(c)(3) public charity	to bring the first phase of the Western States New Technology Public School system vision to reality over the next five years by opening ten new schools	\$3,084,200 00
New Visions for Public Schools, Inc New York City, NY	No	501(c)(3) public charity	to create small high schools and redesign existing large high schools with special focus on the lowest performing high schools in New York City	\$2,000,000 00
New York Blood Center, Inc. New York, NY	No	501(c)(3) public charity	to support the International Consortium for Blood Safety	\$1,000,000 00
New York Mills Public Library New York Mills, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
New York Times Neediest Cases Fund New York, NY	No	501(c)(3) public charity	to support the 9/11 Fund established for families of the victims of the September 11th terrorist attacks on the World Trade Center	\$1,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Newcomerstown Public Library Newcomerstown, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
Newman Township Library Newman, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,143 00
Newport Public Library Newport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$10,410 00
Newport-Vermillion County Library Newport, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$25,239 00
Newton County Public Library Lake Village, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,185 00
Newton Public Library Newton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
Nobles County Library Worthington, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,879 00
Nokomis Public Library Nokomis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Nonprofits' Insurance Alliance of California Santa Cruz, CA	No	501(c)(3) public charity	to expand services	\$5,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Nooksack Valley School District #506 Nooksack, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Nooksack Valley School District in partnership with Western Washington University	\$37,250 00
Nooksack Valley School District #506 Nooksack, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$316,800 00
Noonday Community Library Tyler, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,398 65
Normal Memorial Library Fayette, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Normal Public Library Normal, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Norris City Memorial Public Library District Norris City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,658 00
North Adams Community Memorial Library North Adams, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$6,354 00)
North Chicago Public Library North Chicago, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,099 00
North Country Church Yacolt, WA	No	501(c)(3) public charity	to provide equipment for a portable dental clinic for use in needy communities in Mexico	\$46,085 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
North Dakota Lead Center Bismarck, ND	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$222,380 00
North Hero Public Library North Hero, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,688 00
North Judson-Wayne Township Public Library North Judson, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,196 00
North Kansas City Public Library North Kansas City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
North Kitsap School District Poulsbo, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (David H Wolfle Elementary School)	\$124,540 00
North Madison County Public Library System Elwood, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$32,424 00
North Mankato Taylor Library N Mankato, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
North Schuylkill Public Library Association Frackville, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$39,394 00
North Suburban Library System Wheeling, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Northeast Missouri Library Service Kahoka, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,735 00
Northern Arizona University Flagstaff, AZ	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,800,000 00
Northern Chaffee County Library District Buena Vista, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Northern Illinois Library System Rockford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Northfield Public Library Northfield, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Northwest Children's Fund Seattle, WA	No	501(c)(3) public charity	for general support	\$5,000 00
Northwest Educational Service District 189 Mount Vernon, WA	No	170(c)(1) government unit	to provide tuition scholarships for successful Teacher Leadership Program participants to earn their M Ed in learning and technology at Western Governors University	\$70,000 00
Northwest Educational Service District 189 Mount Vernon, WA	No	170(c)(1) government unit	to support the Teacher Leadership Project	\$15,000,000 00
Northwest Parkinsons Foundation Bellevue, WA	No	501(c)(3) public charity	to establish a Parkinson's care and treatment center to serve the Northwest region	\$50,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Northwest Regional Library Thief River Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$90,111 00
Northwest Regional Library System Thief River Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Northwestern Band of Shoshone Nation of Utah Bingham City, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$12,892 92
Norwalk Public Library Norwalk, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,915 00
Norway Memorial Library Norway, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Notus Public Library Notus, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$650 00
NPower Seattle, WA	No	501(c)(3) public charity	to provide technology assessment, training and implementation services to rural organizations and lead rural community technology capacity building efforts	\$299,398 00
NPower Seattle, WA	No	501(c)(3) public charity	to support creation of an NPower Toolkit for Non-Profit Organizations	\$200,000 00
Nucia Public Library Nucia, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,443 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Oak Hill Public Library Oak Hill, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Oak Park Public Library Oak Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,954 00
Oakland City-Columbia Township Public Library Oakland City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Oakland Public Library Oakland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Oberlin Public Library Oberlin, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Odell Public Library District Odell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$9,939 00
Odon Winkelpleck Public Library Odon, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Oglesby Public Library District Oglesby, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Ohio County Public Library Rising Sun, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Ohio Public Library District Ohio, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00

Statement 20a

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Ohio SchoolNet Columbus, OH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,187,988 00
Ohio State Library Columbus, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800 00
Oil Creek District Library Center Oil City, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Oklahoma Department of Libraries Oklahoma City, OK	No	170(c)(1) government unit	to fund the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$84,450 00
Ola District Ola, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$1,046 50)
Old Town Public Library Old Town, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Olmsted Public Library Olmsted, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Olney Public Library Olney, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Olympic Park Institute Port Angeles, WA	No	501(c)(3) public charity	to support high quality environmental education programs	\$129,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Onarga Community Public Library District Onarga, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
Orange County Public Library Orange, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,821 00
Ordway Public Library Ordway, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Oregon County Library District Alton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,247 00
Oregon Museum of Science and Industry Portland, OR	No	501(c)(3) public charity	for general support	\$150,000 00
Orleans Town & Township Public Library Orleans, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Orono Public Library Orono, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Orting School District Orting, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (The Partnership School)	\$25,400 00
Osgood Public Library Osgood, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Our Lady of Lourdes Catholic Parish Denver, CO	No	501(c)(3) public charity	to construct new school and parish facilities	\$225,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Ouray Library District Ouray, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Overlake Hospital Foundation Bellevue, WA	No	501(c)(3) public charity	for general support	\$5,000 00
Overlake Hospital Foundation Bellevue, WA	No	501(c)(3) public charity	to support the Overlake Hospital capital campaign	\$1,000,000 00
Owatonna Public Library Owatonna, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Owen County Public Library Spencer, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Oxfam America Boston, MA	No	501(c)(3) public charity	to promote internationalism as a civic value among American youth	\$782,152 00
Ozark Regional Library Ironton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$60,735 00
Pacific Crest Outward Bound School Portland, OR	No	501(c)(3) public charity	to support the Pinnacle Scholarship Program for high-potential, low income youth in Washington state	\$56,000 00
Page Ahead Children's Literacy Program Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
Paute Indian Tribe of Utah Cedar City, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,841 52

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Palestine Public Library District Palestine, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,190 00
Palmyra Bicentennial Public Library Palmyra, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,410 00
Pan American Health and Education Foundation Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$1,199,900 00
Pan American Health and Education Foundation Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,618,300 40
Pankhurst Memorial Library Amboy, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,840 00
Paoli Public Library Paoli, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,265 00
Parent Trust for Washington Children Seattle, WA	No	501(c)(3) public charity	to support peer-to-peer support groups for teens and their parents to break the cycle of violence, neglect and social isolation hindering healthy adulthood	\$10,000 00
Paris Carnegie Public Library Paris, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,430 00
Paris Public Library South Paris, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Park Hills Public Library Park Hills, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,444 00
Parlin-Ingersoll Public Library Canton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Partners in Population and Development Dhaka, Bangladesh	No	Foreign Organization (ER)	to support the Global Training Program in Reproductive Health and Population A Framework of Enhanced South-to-South Cooperation	\$1,000,000 00
Pascua Yaqui Tribe Guadalupe, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$17,321 55
Pascua Yaqui Tribe Tucson, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$14,049 01
PATH Seattle, WA	No	501(c)(3) public charity	to support family planning programs in China	\$4,470,004 00
PATH Seattle, WA	No	501(c)(3) public charity	to support the elimination of epidemic meningitis in Sub-Saharan Africa	\$60,000,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to improve reproductive health in developing countries	\$700,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to support the Children's Vaccine Program	\$50,975,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
PATH Seattle, WA	No	501(c)(3) public charity	to support the development of Ultra Rice	\$2,000,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to expand its product development and introduction activities and increase the rate of progress with its current portfolio of affordable health technologies	\$1,000,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to support the Malaria Vaccine Initiative	\$15,000,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$2,218,839 00
Pathfinder International Watertown, MA	No	501(c)(3) public charity	to increase awareness of the need for reproductive health services for adolescents in India and improve the service capacity of local organizations	\$292,000 00
Pathfinder Regional Library Service System Grand Junction, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Patoka Public Library Patoka, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
Patten Free Library Bath, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Patterson Library Westfield, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Paulding County Carnegie Library Paulding, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$72,765 65
Paxton Carnegie Library Paxton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Peace for the Streets by Kids from the Streets Seattle , WA	No	501(c)(3) public charity	for general support	\$15,000 00
Pearl City Public Library District Pearl City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Pediatric Interim Care Center Kent, WA	No	501(c)(3) public charity	to provide support for five drug addicted babies	\$25,000 00
Pekin Public Library Pekin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,789 64
Pelican Rapids Public Library Pelican Rapids, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,000 00
Pembroke Township Public Library Stanne, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,709 00
Peninsula School District #401 Gig Harbor, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Vaughn Elementary School)	\$44,761 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Pennsylvania Department of Education Harrisburg, PA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,666,000 00
Penrose Community Library District Penrose, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Peoria Public Library Peoria, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$4,450 00)
Peoria Public Library Peoria, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$54,240 00
Perham Public Library Perham, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Perry County District Library New Lexington, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,256 00
Peru Public Library Peru, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Peru Public Library Peru, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,846 00
Philanthropy Northwest Seattle, WA	No	501(c)(3) public charity	for general operating support	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Phinney Neighborhood Association Seattle , WA	No	501(c)(3) public charity	to paint the Phinney Neighborhood Center	\$42,000 00
Pickaway County District Public Library Circleville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$36,785 00
Piedmont Public Library Piedmont, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Pierce Free Public Library Pierce, ID	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$2,749 68)
Pike County Public Library Petersburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,426 00
Pinckneyville Public Library Pinckneyville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,540 00
Pine River Public Library District Bayfield, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,035 00
Pioneerland Library System Willmar, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Pioneerland Library System Willmar, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$257,211 00
Piper City Public Library District Piper City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Pipestone Community Library Pipestone, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Pittsfield Public Library Pittsfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,928 00
Pittsfield Public Library Pittsfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Plains & Peaks Regional Library Service System Colorado Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
PLAN International Warwick, RI	No	501(c)(3) public charity	to launch a global initiative to address the needs of African children affected by HIV/AIDS and to mobilize resources	\$10,000,000 00
Planned Parenthood Federation of America New York, NY	No	501(c)(3) public charity	to support the Global Partners program	\$1,700,000 00
Planned Parenthood Federation of America New York, NY	No	501(c)(3) public charity	to support the development and expansion of the teenwire.com program	\$1,000,000 00
Planned Parenthood of Central Washington Yakima, WA	No	501(c)(3) public charity	to support the Walla Walla Clinic capital campaign	\$75,000 00
Plano Public Library System Plano, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$13,570 00)
Plattekill Library Modena, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$200 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Plum Creek Library System Worthington, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Plymouth House of Healing Seattle, WA	No	501(c)(3) public charity	to renovate and expand a residential home for people suffering from mental illness	\$50,000 00
Plymouth Public Library Plymouth, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Polk County Public Library Bolivar, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$21,785 00
Polo Public Library Polo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Pontiac Public Library Pontiac, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Poplar Bluff Public Library Poplar Bluff, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Population Communications International New York, NY	No	501(c)(3) public charity	to support entertainment-education programs that empower people to make informed individual choices	\$1,000,000 00
Population Concern London, United Kingdom	No	Public Charity Affidavit of Equivalency	to support the reproductive health needs of young people in Bolivia and Peru	\$149,000 00
Population Concern London, United Kingdom	No	Public Charity Affidavit of Equivalency	to expand the Andean initiative, designed to meet the reproductive health needs of young people across Bolivia and Peru	\$150,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Population Council, Inc. New York, NY	No	501(c)(3) public charity	to support adolescent health and development in developing countries	\$1,000,000 00
Population Resource Center Princeton, NJ	No	501(c)(3) public charity	to provide a challenge grant to increase public awareness of the relationship between population change and the well-being of the world's citizens	\$300,000 00
Population Services International Washington, DC	No	501(c)(3) public charity	to support a program to empower African adolescents to protect their reproductive health	\$1,000,000 00
Port Angeles School District #121 Port Angeles, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$780,000 00
Port Angeles School District #121 Port Angeles, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Port Angeles School District in partnership with the University of Washington	\$41,667 00
Portage County District Library Garrettsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,192 00
Porter County Public Library System Valparaiso, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Porter Memorial Library Machias, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Portland House of Umoja, Inc. Portland, OR	No	501(c)(3) public charity	to support the After-School & Summer Rites of passage Education (ROPE) program	\$50,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Portland Public Library Portland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$56,100 00
Portland State University Portland, OR	No	170(c)(1) government unit	to provide general operating support for AWSEM, a program of Saturday Academy	\$25,000 00
Portsmouth Public Library Portsmouth, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,168 65
Potomac Public Library Potomac, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00
Potter County Library System Coudersport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$33,669 00
Pottsville Free Public Library Pottsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Preble County District Library Eaton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,482 00
President and Fellows of Harvard College Boston, MA	No	501(c)(3) public charity	to demonstrate an effective and transferable program model (DOTS-Plus) for the control of multi-drug resistant tuberculosis in Peru and assist WHO/CDC in the development of an integrated strategy for global TB elimination	\$9,787,362 00
President and Fellows of Harvard College Cambridge, MA	No	501(c)(3) public charity	for general support	\$50,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
President and Fellows of Harvard College (Also known as Harvard University) Cambridge, MA	No	501(c)(3) public charity	to support The Change Leadership Group at Harvard Graduate School of Education	\$766,836 00
Preston Public Library Preston, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Price James Memorial Library Tipton, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Princeton Public Library Princeton, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Proctor Library Weathersfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,300 00
Project HOME Philadelphia, PA	No	501(c)(3) public charity	to support the Project Home Gala benefiting the Honickman Roberts Learning Center	\$10,000 00
Prosser School District Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Prosser Heights Elementary School)	\$138,938 00
Prosser School District Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Whitstran Elementary School)	\$16,605 00
Proyecto Bibliotecas Guatemala (Probigua) Antigua, Guatemala	No	Foreign Organization (ER)	to support the 2001 Access to Learning Award	\$250,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Public Agenda Foundation, Inc New York, NY	No	501(c)(3) public charity	to conduct two national opinion research studies on smaller schools	\$498,000 00
Public Health Institute Berkeley, CA	No	501(c)(3) public charity	to support the International Family Planning Leadership Development Program	\$1,029,698 00
Public Library Of Johnston Co & Smithfield Smithfield, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Pueblo City-County Library District Pueblo, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$152,205 00
Pueblo of Acoma Pueblo of Acoma, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$7,221 52
Pueblo of Cochiti Cochiti Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Isleta Isleta Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Jemez Jemez Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Laguna Laguna, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$7,221 52
Pueblo of Nambe Santa Fe, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Pueblo of Picuris Penasco, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
Pueblo of Pojoaque Santa Fe, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$531 77
Pueblo of San Felipe San Felipe Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
Pueblo of San Ildefonso Santa Fe, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
Pueblo of San Juan San Juan Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Sandia Bernalillo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Santa Ana Bernalillo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Santa Clara Espanola, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Santa Clara Espanola, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$3,400 00
Pueblo of Santo Domingo Santo Domingo Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02

Statement 20a

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Pueblo of Zia Zia Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$160 52
Pueblo of Zuni Zuni Pueblo, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$361 38
Puget Sound Blood Center Seattle, WA	No	501(c)(3) public charity	to increase the availability of rare blood types to battle leukemia, sickle cell anemia, thalassemia and other fatal illnesses	\$250,000 00
Pulaski County Library Richland, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,955 00
Pulaski County Public Library Winamac, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
Puskarch Public Library Cadiz, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$69,049 00
Putnam County Public Library Greencastle, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Putnam County Public Library Unionville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,005 00
Putnam County Public Library District Hennepin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$28,575 00
Puxico Public Library Puxico, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Quechan Indian Tribe of the Fort Yuma Yuma, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$17,321 53
Quechee Library Association Quechee, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Queens University at Kingston Department of Financial Services Kingston, Ontario, Canada	No	501(c)(3) public charity	to develop an anti-malaria therapy to prevent the entry of the malarial parasite into the host cells and tissues of infected humans	\$255,000 00
Quincy Public Library Quincy, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,305 00
Quincy School District #144-101 Quincy, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monument Elementary School)	\$25,650 00
Rainier Prep Seattle, WA	No	501(c)(3) public charity	to prepare talented minority students for academically challenging programs	\$50,000 00
Rampart Library District Woodland Park, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,624 00
Ramsey Public Library Ramsey, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Rangeley Public Library Rangeley, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Rangely Regional Library Rangely, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Ransom Memorial Public Library Altona, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
Rantoul Public Library Rantoul, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Ray County Library Richmond, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Raymond A Sapp Memorial Township Library Wyanet, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,940 00
Reading Community Library Reading, MI	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,437 00)
Real Change Homeless Empowerment Project Seattle, WA	No	501(c)(3) public charity	to support computer access and training workshops for homeless persons in Seattle	\$45,420 00
Red Feather Lakes Community Library Red Feather Lakes, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,693 00
Reddick Library Ottawa, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Redwood Falls Public Library Redwood Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Reed College Portland, OR	No	501(c)(3) public charity	to improve the campus library	\$1,000,000 00
Reed Memorial Library Ravenna, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Regents of the University of California Los Angeles, CA	No	501(c)(3) public charity	to support the university's library internship program	(\$18,522 78)
Regents of the University of California Davis, CA	No	501(c)(3) public charity	to support research on vitamin A-rich foods as a treatment for nightblindness and to assess fortified 'ultra-rice' as a potential source of vitamin A and other nutrients	\$141,212 00
Regents of the University of Michigan Ann Arbor, MI	No	501(c)(3) public charity	to develop a participatory on-site training and electronic communications network to improve the availability and quality of family planning services for poor populations in Latin America	\$1,000,000 00
Regents of the University of Minnesota Minneapolis, MN	No	501(c)(3) public charity	to create five new small high schools and provide assistance to four small charter high schools in St Paul, MN area	\$314,027 00
Renton School District #403 Renton, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Talbot Hills Elementary School)	\$60,500 00
Reporters Committee for Freedom of the Press Arlington, VA	No	501(c)(3) public charity	for general support	\$25,000 00
Republic of Palau, Ministry of Education, Palau Public Library Koror, PW, Republic of Palau	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$39,630 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Research Foundation of State University of New York Albany, NY	No	501(c)(3) public charity	to support the university's library internship program	\$70,212 00
Results Educational Fund, Inc. Washington, DC	No	501(c)(3) public charity	for general support	\$10,000 00
Reynolds County Library District Centerville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,290 00
RFSU, Swedish Association for Sex Education Stockholm, Sweden	No	Public Charity Affidavit of Equivalency	to emphasize information, education, behavior change, and advocacy, and increase male involvement in reproductive health and HIV prevention	\$502,250 00
Richard Hugo House Seattle, WA	No	501(c)(3) public charity	for general support	\$60,000 00
Rick Warren Memorial Public Library Elkville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Ridgemont Public Library Mt Victory, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,116 00
Ridgeville Public Library Ridgeville, IN	No	170(c)(1) government unit	to expand public access computers and the Internet	\$8,013 00
Rio Grande Library District Monte Vista, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$58,067 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Rio Hondo Public Library Rio Hondo, TX	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,238 00
River Bend Library System Coal Valley, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
River Bluffs Regional Library St Joseph, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,750 00
Riverdale Public Library District Riverdale, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,983 00
Riverside Regional Library Jackson, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,365 00
Roachdale-Franklin Township Public Library Roachdale, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,777 00
Robeson County Public Library Lumberton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,037 30
Robinson Public Library District Robinson, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$33,870 00
Rochester Public Library Rochester, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Rochester Public Library Rochester, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,550 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Rochester School District #401 Rochester, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Grand Mound Elementary School)	\$31,380 00
Rock County Community Library Luverne, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Rock Creek Public Library Rock Creek, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Rock Falls Public Library District Rock Falls, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Rock Island Public Library Rock Island, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Rockford Public Library Rockford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,745 00
Rockingham Free Public Library Bellows Falls, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,763 00
Rocky Ford Public Library Rocky Ford, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Rodman Public Library Alliance, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Rolla Public Library Rolla, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,170 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Rolling Prairie Library System Decatur, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Ronald McDonald House Charities of Western Washington Seattle, WA	No	501(c)(3) public charity	to match funds raised through the Microsoft Hockey Challenge	\$125,000 00
Ronald McDonald House Charities of Western Washington Seattle, WA	No	501(c)(3) public charity	to provide additional housing for seriously ill children and their families	\$625,000 00
Roodhouse Public Library Roodhouse, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Rosiclare Memorial Public Library Rosiclare, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
Roxana Public Library District Roxana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Royal School District Royal City, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Royal Middle School)	\$90,405 00
Royalton Memorial Library South Royalton, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,300 00
Royalton Public Library District Royalton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Rumford Public Library Rumford, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Runals Memorial Library Edgerton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Rural Development Institute - ER Seattle, WA	No	501(c)(3) private foundation (ER)	to support property rights and land reform activities for the world's farming families	\$1,000,000 00
Rural Development Institute - public charity Seattle, WA	No	501(c)(3) public charity	to establish an office in India for the promotion of land reform	\$350,000 00
Rushford Public Library Rushford, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Rushville Public Library Rushville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,118 00
Rushville Public Library Rushville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,908 00
Russell County Public Library Lebanon, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,551 65
Rutland Free Library Rutland, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Ryderwood Community Center Trust Ryderwood, WA	No	501(c)(3) public charity	to build a community center	\$118,500 00
Sabina Public Library Sabina, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Saguache County Public Library Saguache, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,698 00
Saint Mary's Academy Portland, OR	No	501(c)(3) public charity	for building improvements	\$500,000 00
Saint Paul Public Library St Paul, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$213,231 00
Salem Public Library Salem, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Salem Public Library Salem, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427 00
Salem Township Public Library Yates City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
Sallie Logan Public Library Murphysboro, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Salt River Pima-Maricopa Indian Community Scottsdale, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,983 66
Saltsburg Free Library Saltsburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,790 00
Salvation Army Seattle, WA	No	501(c)(3) public charity	to support capital projects in King, Pierce and Spokane Counties	\$2,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Sampson-Clinton Public Library Clinton, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	(\$3,300 00)
Samuel W Smith Mem Pub Library Port Allegany, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$10,410 00
San Carlos Apache Tribe of San Carlos Reservation San Carlos, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
San Jose State University Foundation San Jose, CA	No	501(c)(3) public charity	to support the university's library internship program	(\$15,992 74)
San Juan Southern Paiute Tribe Tuba City, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$8,987.59
San Miguel County Library District # 1 Telluride, CO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$4,905 00
Sandhill Regional Library System Rockingham, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$64,895 00
Sandusky Library Sandusky, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Sangerville Public Library Sangerville, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Sarah S Bovard Mem Library Tionesta, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,134 60

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Sarcoxe Public Library Sarcoxe, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Savanna Public Library District Savanna, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,620 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	to continue drought-relief activities in the north of Afghanistan	\$400,000 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	to continue and strengthen existing drought-relief activities in northern Afghanistan	\$500,000 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	to support emergency drought relief efforts in the Somali Region of Ethiopia	\$500,000 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	to support the Global Neonatal Survival Initiative	\$41,325,000 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 26, 2001 earthquake centered in western India	\$1,000,000 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	to support the re-establishment of services, especially those affecting children, in the region affected by the January 13, 2001 earthquake centered in El Salvador	\$500,000 00
Scenic Regional Library Union, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,540 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Schmalzing Memorial Public Library District Fulton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,174 00
Schuykill County Library System Pottsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,765 00
Schuykill County Library System Pottsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$55,829 00
Scotland County Memorial Library Memphis, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
Scott County Public Library Scottsburg, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$42,316 00
Scranton Public Library & District Library Center Scranton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Seabeck Christian Conference Seabeck, WA	No	501(c)(3) public charity	to renovate the retreat facility	\$100,000 00
Searsmont Town Library Searsmont, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Seattle Art Museum Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000 00
Seattle Biomedical Research Institute Seattle, WA	No	501(c)(3) public charity	to support the "Giving for Global Health" capital campaign	\$500,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Seattle Business Assistance Center Seattle, WA	No	501(c)(3) public charity	to provide computer training and technology counseling for low-income minority and women entrepreneurs and small business owners	\$21,925 00
Seattle Center Foundation Seattle, WA	No	501(c)(3) public charity	to renovate the Seattle Center Opera House and construct the Marion Oliver McCaw Hall	\$2,000,000 00
Seattle Children's Home Seattle, WA	No	501(c)(3) public charity	to establish a Continuum of Care Assessment Center for the integrated assessment of physical and behavioral health needs of emotionally disturbed children	\$200,000 00
Seattle Chinese Garden Society Seattle, WA	No	501(c)(3) public charity	to build a classical Chinese Garden in West Seattle	\$500,000 00
Seattle Community Youth at Risk Program Seattle, WA	No	501(c)(3) public charity	to expand the Steps Ahead program which provides mentoring and skill building services to include Sealth High School	\$25,000 00
Seattle Foundation Seattle, WA	No	501(c)(3) public charity	to provide matching funds to support health and social service organizations through the United Way of King County	\$6,018,858 56
Seattle Foundation Seattle, WA	No	501(c)(3) public charity	to provide capital grants and operating funds to King County nonprofit health and human service agencies	\$1,000,000 00
Seattle Foundation Seattle, WA	No	501(c)(3) public charity	to support the Project Lift Off Pooled Opportunity Fund in providing high quality learning opportunities to the youth of King County	\$10,000 00
Seattle Girls School Seattle, WA	No	501(c)(3) public charity	to support the creation of an independent school for girls in grades 5 through 8 with an emphasis on math and science	\$250,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Seattle Pacific University Seattle, WA	No	501(c)(3) public charity	to support the Washington School Assessment Center	\$585,679 00
Seattle School District #1 Seattle, WA	No	170(c)(1) government unit	to support the grant director position over the five years of the district grant	\$230,000 00
Seattle Works Seattle, WA	No	501(c)(3) public charity	for general support	\$50,000 00
Secret Harbor School Anacortes, WA	No	501(c)(3) public charity	to improve educational resources for at-risk youth by constructing three microwave towers and completing a communication bridge between Cypress Island and the mainland	\$75,000 00
Sedalia Public Library Sedalia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Selby Township Library District Depue, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,506 00
Self Enhancement, Inc. Portland, OR	No	501(c)(3) public charity	to support the youth development program	\$25,000 00
Selinsgrove Community Center, Inc. Selinsgrove, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$60,269 00
Senior Services of Seattle-King County Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Sequella Global Tuberculosis Foundation, Inc. Rockville, MD	No	501(c)(3) public charity	to develop TB vaccines	\$3,000,000 00
Sesser Public Library Sesser, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
Seymour Community Library Seymour, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Shaker Heights Public Library Shaker Heights, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,308 00
Shamokin & Coal Township Public Library, Inc. Shamokin, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$12,175 00
Shaw Public Library Greenville, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Shawnee Library System Carterville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Shawneetown Public Library Shawneetown, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
Sheffield Public Library Sheffield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,710 00
Sheffield Township Library Sheffield, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,815 00

Statement 20a

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Shelbina Carnegie Public Library Shelbina, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Shenango Valley Com Library Sharon, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Sheppard Memorial Library Greenville, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,234 00
Sherrard Library District Sherrard, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,608 00
Shiprock Boys & Girls Club Shiprock, NM	No	501(c)(3) public charity	to provide public access computers and Internet connectivity for the tribe	\$107 02
Shoals Public Library Shoals, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,127 00
Show Low Public Library Show Low, AZ	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,950 00
Sibley County Library System Gaylord, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,620 00
Sidell District Library Sidell, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,024 00
Sikeston Public Library Sikeston, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Silverton Public Library Silverton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Silvis Public Library Silvis, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Simpson Memorial Library Carmel, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Siverson Public Library Hendricks, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,555 00
Skagit Valley Family YMCA Mount Vernon, WA	No	501(c)(3) public charity	for general support	\$10,000 00
SKidompha Public Library ☐ Damariscotta, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,188 00
Skowhegan Free Public Library Skowhegan, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,119 00
Slater Public Library Slater, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Slayton Public Library Slayton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,681 00
Smith College Northampton, MA	No	501(c)(3) public charity	to support Five College Consortium's African Studies Residency Program	\$1,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Soldiers Memorial Library Hiram, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Somerset County Fed Library System Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$59,138 00
South Beloit Public Library South Beloit, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,245 00
South Carolina Department of Education Columbia, SC	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$534,500 00
South Carolina State Library Columbia, SC	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$100,290 00
South County Public Library District Brussels, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
South Dakota Department of Education & Cultural Affairs Pierre, SD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$337,500 00
South King County Multi-Service Center Federal Way, WA	No	501(c)(3) public charity	to support the Family Management Education program	\$35,000 00
South Kitsap School District #402 Port Orchard, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mullenx Ridge Elementary School)	\$51,080 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
South Pekin Public Library South Pekin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,945 00
South Thomaston Public Library South Thomaston, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
South Whidbey Youth Center Langley, WA,	No	501(c)(3) public charity	to support four youth programs	\$40,000 00
Southeastern Libraries Cooperating Rochester, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Southern Peaks Public Library Alamosa, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Southern Teller County Library District Cripple Creek, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$62,282 00
Southern Ute Cultural Center Museum Ignacio, CO	No	501(c)(3) public charity	to provide public access computers and Internet connectivity for the tribe	\$18,290 50
Southside Regional Library Boydton, VA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,299 90
Southwest Harbor Public Library Southwest Harbor, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Southwest Public Libraries Grove City, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Southwest Regional Library Service System Durango, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Spanish Peaks Library District Walsenburg, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Sparta Public Library Sparta, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,479 00
Spencer County Public Library Rockport, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$38,656 00
Spokane School District #81 Spokane, WA	No	170(c)(1) government unit	to provide high school students with 21st century skills in the area of information technology and biotechnology	\$43,750 00
Spokane School District #81 Spokane, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Spokane School District in partnership with Washington State University	\$95,000 00
Spokane School District #81 Spokane, WA	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$1,068,724 00
Spoon River Public Library District Cuba, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Spring Grove Public Library Spring Grove , MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Spring Valley Public Library Spring Valley, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Springfield Public Library Springfield, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Springfield Town Library Springfield, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Springfield-Greene County Springfield, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$44,535 00
Springvale Public Library Association Springvale, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
St. Albans Free Library St Albans, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,363 00
St. Charles Public Library St Charles, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
St. Clair County Library Osceola, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
St. Clairsville Public Library St Clairsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
St. Elmo Public Library District St Elmo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,460 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
St. Johnsbury Athenaeum Library St Johnsbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
St. Joseph Parish Yakima, WA	No	501(c)(3) public charity	to support the campaign to rebuild St. Joseph Church in Yakima, Washington	\$100,000 00
St. Mary's Home Beaverton, OR	No	501(c)(3) public charity	to support the capital campaign	\$1,000,000 00
St. Stephen Housing Association Renton, WA	No	501(c)(3) public charity	to build St. Stephen Housing Association Transitional Housing and provide services to families in crisis during their period of transition to a more stable condition	\$113,793 00
Stamford Community Library Stamford, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,743 65
Stark County District Library Canton, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$177,224 00
Starke County Public Library System Knox, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$26,166 00
State Library of North Carolina Raleigh, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,800 00
State of Alabama Montgomery, AL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$531,699 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
State of Vermont Department of Libraries Montpelier, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,700 00
State of Vermont Midstate Regional Library Berlin, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$41,321 00
State of Washington Office of Superintendent of Public Instruction Olympia, WA	No	170(c)(1) government unit	to develop and deliver a web-based classroom assessment pilot program in reading, mathematics, and writing	\$1,340,500 00
Stanton Public Library Stanton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Steele Public Library Steele, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Steeleville Area Public Library District Steeleville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,858 00
Sterling Public Library Sterling, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$55,181 00
Sterling Public Library Sterling, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Steubenville & Jefferson County, Pl Of Steubenville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$110,148 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Stevenson-Carson School District #303 Stevenson, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington State through supporting school redesign, implementing early college awareness, and removing financial barriers at Stevenson High School	\$85,670 00
Stewart Free Library Corinna, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Steysnevant Public Library Farrell, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,554 00
Stinson Memorial Public Library District Anna, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$43,558 70
Stone County Library Galena, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,200 00
Stone Soup Olympia, WA	No	501(c)(3) public charity	to expand community access to technology in poor rural communities	\$30,500 00
Stonington Public Library Stonington, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Strategic Education Centers Seattle, WA	No	501(c)(3) public charity	to provide technology training and health education in an after-school setting to 14-17 year-old young women in Swaziland	\$200,000 00
Stratton Public Library Stratton, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

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Streator Public Library Streator, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Suburban Library System Burr Ridge, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,180 00
Successlink Inc Jefferson City, MO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$555,000 00
Sugar Grove Free Library Sugar Grove, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$13,484 60
Sullivan County Library Dushore, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$10,410 00
Sullivan County Public Library Milan, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Sullivan County Public Library Sullivan, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$70,643 00
Summit Public Library District Summit, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,651 00
Sumpter Township Library Toledo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Susquehanna Cty Hist Society & Free Lib Assoc Montrose, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$30,780 00
SUSTAIN Washington, DC	No	501(c)(3) public charity	to research the effectiveness of elemental iron powders	\$999,928 00
Sweet Springs Public Library Sweet Springs, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Swink Public Library Swink, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Switzerland County Public Library Vevay, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$27,135 00
Sylvester Memorial Wellston Public Library Wellston, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Syracuse University Syracuse, NY	No	501(c)(3) public charity	to support the university's library internship program	\$141,531 00
Tacoma Community House Tacoma, WA	No	501(c)(3) public charity	to improve two computer labs serving Tacoma's low income, immigrant, refugee and minority populations	\$125,514 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Lincoln High School)	\$204,928 00

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Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to support development of a new, small high school focusing on the Arts to provide a personalized learning environment for students and staff (Tacoma Arts High School)	\$130,500 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Henry Foss High School)	\$228,000 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mount Tahoma High School)	\$204,900 00
Tamaqua Public Library Tamaqua, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$14,170 00
Taneyhills Community Library Branson, MO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Taos Pueblo Taos, NM	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$107 02
Taylors Falls Public Library Taylors Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,555 00
Tech Corps Hawaii Honolulu, HI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$279,225 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
TechFoundation Inc. Cambridge, MA	No	501(c)(3) public charity	to support an Internet Café for the women participating in Women 2000 Gender Equality, Development and Peace in the 21st Century	\$33,511 20
Technology Access Foundation Seattle, WA	No	501(c)(3) public charity	to support the Technical Teens Internship Program	\$300,000 00
Tell City-Perry County Public Lib Tell City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Tennessee State Library & Archives Nashville, TN	No	170(c)(1) government unit	to provide funds for the promotion of long-term sustainability of public access computing in public libraries and to assist the State Library in meeting the ongoing needs of public libraries for training in the use of information technology resources	\$137,250 00
Tenney Memorial Library Newbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$20,750 00
Texas County Library Houston, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$24,755 00
Texas Leadership Center Austin, TX	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,100,000 00
The Africa-America Institute New York, NY	No	501(c)(3) public charity	to support the 17th annual awards dinner	\$3,500 00
The Albert B. Sabin Vaccine Institute, Inc. New Canaan, CT	No	501(c)(3) public charity	to support the annual Vaccine Colloquia	\$100,000 00

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The Albert B. Sabin Vaccine Institute, Inc. New Canaan, CT	No	501(c)(3) public charity	to develop a genetically engineered recombinant hookworm vaccine to be used with traditional methods to reduce one of the main causes of anemia and malnutrition	\$1,800,000 00
The Board of Trustees of the Leland Stanford Junior University Stanford, CA	No	501(c)(3) public charity	to create a learning collaborative under Stanford University's College of Education's leadership to help school leaders develop a broader knowledge base about school design, teaching and learning, curriculum and assessment, and professional development	\$593,013 00
The Center for Strategic and International Studies Washington, DC	No	501(c)(3) public charity	to launch a Task Force on HIV/AIDS in collaboration with CDC and USAID	\$520,250 00
The College of William & Mary Williamsburg, VA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (Virginia)	\$639,400 00
The Diocese of Yakima Yakima, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology as part of the Washington State school district initiative	\$272,563 00
The Education Resources Institute Inc. Boston, MA	No	501(c)(3) public charity	to increase college preparation, access, and success for students from groups currently under-represented in higher education	\$100,000 00
The Fund for Colorado's Future Denver, CO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$815,500 00
The Global Fund For Children Washington, DC	No	501(c)(3) public charity	to support grantmaking programs benefiting impoverished children in the developing world	\$150,000 00

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The Global Fund for Women, Inc. San Francisco, CA	No	501(c)(3) public charity	to support grant-making programs in the areas of women's primary and reproductive health, access to communications technology and the media, civic participation and leadership, and the prevention of violence against women	\$250,000 00
The Government of Nunavut Iqaluit, NT, Canada	No	Foreign Government	to support Nunavut's public libraries serving low-income communities with a gift of public access computers	\$298,266 00
The Institute of Computer Technology Sunnyvale, CA	No	170(c)(1) government unit	to expand the Intel Teach to the Future Program from 500 master teachers in 2000 to 1500 teachers in 2001	\$10,000,000 00
The Johns Hopkins University Baltimore, MD	No	501(c)(3) public charity	to develop a stealth measles vaccine	\$4,280,000 00
The Learning Space Foundation Issaquah, WA	No	501(c)(3) public charity	to support Tomorrow's Classroom 2001 with a "Presenting Sponsorship" August 17-18 in Seattle	\$25,000 00
The Links Foundation, Inc. Redmond, WA	No	501(c)(3) public charity	for general support	\$4,200 00
The Northwest Learning & Achievement Group Wapato, WA	No	501(c)(3) public charity	to support the technology center in Wapato and address the learning needs of Hispanic and Native American youth and adults	\$249,999 00
The Rhode Island Community Foundation Providence, RI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$372,000 00
The Seattle Indian Services Commission Seattle, WA	No	170(c)(1) government unit	to equip a technology center and provide training to serve the Native American community in Seattle	\$85,225 00

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The Tilden Library Foundation Tilden, NE	No	501(c)(3) public charity	to establish a technology center	\$41,250 00
The University of Connecticut Foundation, Inc. Storrs, CT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$662,500 00
The University of New Mexico Albuquerque, NM	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$333,286 00
The Vaccine Fund Seattle, WA	No	501(c)(3) public charity	to support the immunization of children in 74 countries through the purchase of new vaccines	\$425,000,000 00
The Vishnevskaya-Rostropovich Foundation Washington, DC	No	501(c)(3) public charity	to create a mechanism for sustainability of the vaccination initiative	\$1,000,000 00
Therapeutic Health Services Seattle, WA	No	501(c)(3) public charity	to renovate the facility	\$94,402 00
Thompson Free Library Dover-Foxcroft, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Thorson Memorial Library Elbow Lake, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,957 00
Three Rivers Regional Library Service System Glenwood Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

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Tides Center San Francisco, CA	No	501(c)(3) public charity	to support the Hate Free Zone	\$75,000 00
Tidoute Public Library Tidoute, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,955 00
Tiffin-Seneca Public Library Tiffin, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$61,476 00
Tioga County Library System Coudersport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$43,153 00
Tippecanoe County Public Library Lafayette, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Tiskilwa Township Library Tiskilwa, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,498 00
Tohono O'odham Nation Tucson, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,770 35
Tohono O'odham Nation Gila Bend, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,497 81
Tohono O'odham Nation Sells, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,497 81

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Tonasket School District #404 Tonasket, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Tonasket High School)	\$74,000 00
Tonto Apache Tribe of Arizona Payson, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,497 83
Tostan, Inc Phoenix, AZ ,	No	501(c)(3) public charity	to implement non-formal education for raising vaccination rates in 250 villages in Senegal	\$990,000 00
Toulon Public Library District Toulon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Town Hall Association Seattle, WA	No	501(c)(3) public charity	to support community forums in response to the terrorist attack of Sept 11	\$20,000 00
Town of Collins Public Library Collins, NY	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Town Square Community Library Sabattus, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Tracy Public Library Tracy, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Trails Regional Library Warrensburg, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,740 00

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Traverse des Sioux Library System Mankato, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00
Treat Memorial Library Livermore Falls, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,119 00
Treehouse Fund Seattle, WA	No	501(c)(3) public charity	to expand the Wearhouse services to Department of Children and Family Services (DCFS) foster families in King County	\$40,000 00
Treehouse Fund Seattle, WA	No	501(c)(3) public charity	to provide social services that preserve self-esteem and confidence for children under the protection of the King County Division of Children and Family Services	\$50,000 00
Trustees of Columbia University in the City of New York New York, NY	No	501(c)(3) public charity	to reduce maternal deaths in developing countries by improving access to life-saving treatment for women with serious obstetric complications	\$30,000,000 00
Trustees of Columbia University in the City of New York New York, NY	No	501(c)(3) public charity	to support a project in HIV prevention and care in Uganda - the Rakai Project	\$985,100 00
Trustees of the Bangor Public Library Bangor, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,050 00
Trustees of The John B. Curtis Free Public Library in Bradford Bradford, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$4,950 00
Trustees of the University of Pennsylvania Philadelphia, PA	No	501(c)(3) public charity	to support the oncology research program	\$1,500,000 00

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Trustees of the University of Pennsylvania Philadelphia, PA	No	501(c)(3) public charity	to develop new tools to predict and prevent the leading causes of maternal death ectopic pregnancy, premature rupture of fetal membranes, and preeclampsia	\$1,650,000 00
Tukwila School District #406 Tukwila, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Foster High School)	\$85,550 00
Tunbridge Public Library Tunbridge, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,769 00
Turner Memorial Library-Presque Isle Presque Isle, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Tuscarawas County Public Library New Philadelphia, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,274 00
Tuscola Public Library Tuscola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Twin Rivers District Public Library Colona, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Tyler Public Library Tyler, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Tyson Library Association, Inc Versailles, IN	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$19,008 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
U S. Virgin Islands Division of Libraries, Archives and Museums St Thomas, VI, U S Virgin Islands	No	170(c)(1) government unit	to expand the availability of public access computing, and to provide access to the Internet and to digital information through the public library	\$71,115 00
Union City Public Library Union City, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Union City Public Library Union City, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$17,541 00
Union County Library System Lewisburg, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$33,574 00
Union Township Public Library Ripley, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$98,192 00
Uniontown Public Library Uniontown, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,064 00
United Nations Association of the USA, Inc. New York, NY	No	501(c)(3) public charity	to support the 2002 Global Leadership Award Dinner	\$72,000 00
United Nations Foundation Washington, DC	No	501(c)(3) public charity	to support Health InterNetwork pilot project in India	\$734,000 00
United Nations Foundation Washington, DC	No	501(c)(3) public charity	to support the United Nations Population Fund (UNFPA) reorganization efforts	\$500,000 00

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United Negro College Fund Fairfax, VA	No	501(c)(3) public charity	for general support	\$9,000 00
United Negro College Fund Fairfax, VA	No	501(c)(3) public charity	for general support	\$100,000 00
United Negro College Fund Fairfax, VA	No	501(c)(3) public charity	to support the Gates Millennium Scholars Program	\$45,254,679 00
United States Committee for UNFPA, Inc. New York, NY	No	501(c)(3) public charity	to support contraceptive logistics and management information systems in Myanmar (Burma)	\$243,000 00
United States Committee for UNFPA, Inc. New York, NY	No	501(c)(3) public charity	to support the African Youth Alliance	\$10,000,000 00
United States Committee for UNICEF New York, NY	No	501(c)(3) public charity	to support communication strategies and key activities for the Global Movement for Children	\$849,225 00
United States Committee for UNICEF New York, NY	No	501(c)(3) public charity	to support the global initiative to eliminate maternal and neonatal tetanus	\$5,000,000 00
United States Committee for UNICEF New York, NY	No	501(c)(3) public charity	to support the GAVI Secretariat	\$300,000 00
United States Student Association Foundation Washington, DC	No	501(c)(3) public charity	to support the completion of the book project "Pursuing America's Vision: Student Leadership and the Founding of the United States Association after WWII"	\$40,000 00

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United Way International Alexandria, VA	No	501(c)(3) public charity	for general support	\$150,000 00
United Way of America Alexandria, VA	No	501(c)(3) public charity	for general support	\$500 00
United Way of America Alexandria, VA	No	501(c)(3) public charity	to support the Internet based campaigning and communication program	\$1,250,000 00
United Way of King County Seattle, WA	No	501(c)(3) public charity	for general support	\$1,075,000 00
United Way of Mason County Shelton, WA	No	501(c)(3) public charity	for general support	\$10,000 00
United Way of Mason County Shelton, WA	No	501(c)(3) public charity	to provide a challenge grant	\$4,443 00
United Way of New York City New York, NY	No	501(c)(3) public charity	to support the September 11th Fund for victims of the terrorist attacks in New York and Washington D C	\$1,000,000 00
United Way of Pierce County Tacoma, WA	No	501(c)(3) public charity	to support the Prevention Partnership For Children	\$235,550 00
University Child Development School Seattle, WA	No	501(c)(3) public charity	to support the Teacher Excellence Fund and the Financial Aid Fund	\$116,055 00
University Child Development School Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$4,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
University City Public Library University City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
University of Aberdeen Development Trust Chevy Chase, MD	No	501(c)(3) public charity	to implement the IMMPACT Research Programme developmental phase	\$994,378 00
University of Arizona Tucson, AZ	No	170(c)(1) government unit	to provide services in support of the Foundation's charitable activities by supporting graduate student internships	\$155,576 66
University of Arizona Tucson, AZ	No	170(c)(1) government unit	to support the Native American Access to Technology internship program	\$6,201 86
University of Arizona Tucson, AZ	No	170(c)(1) government unit	to support the university's library internship program	(\$17,213 19)
University of California Berkeley Foundation Berkeley, CA	No	501(c)(3) public charity	to support the international family planning and reproductive health studies of the Bay Area International Group	\$220,000 00
University of Kansas Center for Research, Inc. Lawrence, KS	No	501(c)(3) public charity	to support the health worker training and midwifery services of the Amazonian Peoples Resources Initiative	\$200,000 00
University of Kansas Center for Research, Inc. Lawrence, KS	No	501(c)(3) public charity	to support the Amazonian People Resources Initiative	\$75,000 00
University of Kentucky Research Foundation Lexington, KY	No	501(c)(3) public charity	to provide a scholarship to the School of Library and Information Science	\$11,545 00
University of Maryland College Park, MD	No	170(c)(1) government unit	to develop a stealth measles vaccine	\$4,246,704 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
University of Minnesota Foundation Minneapolis, MN	No	501(c)(3) public charity	to help two urban districts (St Paul MN and Cincinnati OH) and one suburban district (West Clermont OH) convert ten large high schools into small, excellent public schools of choice	\$4,381,604 00
University of Missouri Columbia, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$122,406 00
University of Montana Missoula, MT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$383,996 00
University of North Carolina Chapel Hill, NC	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$983,500 00
University of North Carolina Chapel Hill, NC	No	170(c)(1) government unit	to provide support for the James B. Hunt, Jr. Institute for Educational Leadership and Policy	\$200,000 00
University of North Carolina Chapel Hill, NC	No	170(c)(1) government unit	to support the development of novel drug candidates for the treatment of human African trypanosomiasis and leishmaniasis	\$1,083,500 00
University of North Carolina at Chapel Hill Chapel Hill, NC	No	170(c)(1) government unit	to support the university's library internship program	\$75,066 23
University of Oklahoma Norman, OK	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$553,244 00
University of South Carolina Columbia, SC	No	170(c)(1) government unit	to provide a one-time scholarship to a student attending the University of South Carolina's College of Library and Information Science	\$17,955 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
University of South Florida Foundation, Inc. Tampa, FL	No	501(c)(3) public charity	to provide a scholarship to the School of Library and Information Science	\$11,755 50
University of Southern Mississippi Hattiesburg, MS	No	170(c)(1) government unit	to support the university's library internship program	(\$7,110 76)
University of the Witwatersrand Fund, Inc. New York, NY	No	501(c)(3) public charity	to support Palliative Medicine Institute	\$152,367 00
University of Washington Seattle, WA	No	170(c)(1) government unit	to support graduate student internships at the Information School of the University of Washington	\$120,109 00
University of Washington Seattle, WA	No	170(c)(1) government unit	to support the Lieberman Faculty Development Endowed Fund	\$3,000 00
University of Washington Seattle, WA	No	170(c)(1) government unit	to support graduate student internships at the Information School of the University of Washington	\$88,998 10
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to build sustainable system of support for emerging teachers and to create a new image of professional responsibility among them through the SST Project in the Seattle School system	\$346,795 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support installation and promotion costs for "The Endurance Shackleton's Legendary Antarctic Expedition" at the Burke Museum	\$25,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to evaluate the Sound Families Initiative	\$37,965 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the production of Northwest Week	\$40,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to develop resources which will promote the creation of small high schools	\$250,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support symposium on small schools, race, and high school reform on the UW campus on Tuesday, June 19, 2001	\$27,473 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the Education Policymakers Exchange (previously known as Education Policy Forum)	\$20,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to sponsor fellows in the certificate program for Population Leadership for the 21st Century	\$539,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the archival process of the Brock Adams Papers	\$16,000 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the Mathematics, Engineering, Science Achievement program	\$409,492 00
University Preparatory Academy Seattle, WA	No	501(c)(3) public charity	to support the capital campaign	\$500,000 00
University System of Georgia Foundation Inc Atlanta, GA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$788,290 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Upper San Juan Library District Pagosa Springs, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Urban League of Metropolitan Seattle Seattle, WA	No	501(c)(3) public charity	to support the Minority Executive Directors Coalition of King County's 20th anniversary reception	\$5,000 00
Urban Libraries Council Evanston, IL	No	501(c)(3) public charity	to support the training of public library leaders to be more effective community players	\$420,000 00
Urbana Free Library Urbana, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,528 00
Ute Indian Tribe of the Uintah & Ouray Fort Duchesne, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,930 37
Ute Mountain Tribe of the Ute Mountain Reservation Towaoc, CO	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,101 63
Ute Mountain Tribe of the Ute Mountain Reservation White Mesa, UT	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$15,556 59
Utica Public Library District Utica, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,515 00
Valley District Library Fairview, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Vanderbilt University Nashville, TN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$774,726 00
Venice Public Library Venice, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Vermont Public Library Vermont, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
Vermont State Department of Education Montpelier, VT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$243,230 00
Vespasian Warner Public Library District Clinton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Veterans Memorial Library Patten, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
Vienna Carnegie Public Library Vienna, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,609 00
Vigo County Public Library Terre Haute, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$113,308 00
Viking Library System Fergus Falls, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Village Of Avon Public Library Avon, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,774 00
Village of Washington Park Public Library Washington Park, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Viola Public Library District Viola, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,169 00
Virginia Memorial Public Library Virginia, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
Virginia Public Library Virginia, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
Vision House Renton, WA	No	501(c)(3) public charity	to build Single Mothers' Shelter and provide services to families in crisis during their period of transition to a more stable condition	\$290,000 00
Vision House Renton, WA	No	501(c)(3) public charity	to purchase property to build a child care and educational center	\$75,000 00
Wabash Carnegie Public Library Wabash, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Wabasha Public Library Wabasha, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Wabasso Public Library Wabasso, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Wahluke School District Mattawa, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Morris Schott Middle School)	\$97,965 00
Walden Community Library Walden, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Walker Memorial Library Westbrook, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Walnut Public Library District Walnut, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$12,210 00
Walter T. A. Hansen Memorial Library Mars Hill, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Wardsboro Free Public Library Wardsboro, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,738 00
Warren County Public Library District Monmouth, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,690 00
Warren Library Association Warren, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$2,180 00
Warren Township Public Library Warren, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,990 00
Warren-Trumbull County Public Library Warren, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$68,482 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Warsaw Public Library Warsaw, IL	No	170(C)(1) government unit	to expand public access to computers and the Internet	\$13,544 00
Waseca-le Sueur Regional Library Waseca, MN	No	170(C)(1) government unit	to expand public access to computers and the Internet	\$20,865 00
Washburn Memorial Library Washburn, ME	No	170(C)(1) government unit	to expand public access to computers and the Internet	\$7,969 00
Washington Department of Social and Health Services Bellevue, WA	No	170(C)(1) government unit	to support foster parent appreciation and support activities	\$35,000 00
Washington Carnegie Public Library Washington, IN	No	170(C)(1) government unit	to expand public access to computers and the Internet	\$27,066 00
Washington County Library System Washington, PA	No	501(C)(3) public charity	to expand public access to computers and the Internet	\$31,040 00
Washington County Library System Washington, PA	No	501(C)(3) public charity	to expand public access to computers and the Internet	\$129,508 00
Washington County Public Library Marietta, OH	No	170(C)(1) government unit	to expand public access to computers and the Internet	\$81,490 00
Washington District Library Washington, IL	No	170(C)(1) government unit	to expand public access to computers and the Internet	\$13,294 00
Washington Education Foundation Issaquah, WA	No	501(C)(3) public charity	to provide a one-year scholarship for one student through the Costco Scholarship Fund annual breakfast	\$10,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Washington Education Foundation Issaquah, WA	No	501(c)(3) public charity	to establish the Washington State Achievers Scholarship Program	\$2,875,000 00
Washington Health Foundation Seattle, WA	No	501(c)(3) public charity	to support the campaign to ensure that all children and youth in King County have health insurance	\$200,000 00
Washington Junior Golf Association Tacoma, WA 98406-1725	No	501(c)(3) public charity	to support the Frank Rodia Junior Golf Tournament	\$10,000 00
Washington Literacy Seattle, WA	No	501(c)(3) public charity	for general support	\$25,000 00
Washington News Council Seattle, WA	No	501(c)(3) public charity	for general support	\$4,550 00
Washington News Council Seattle, WA	No	501(c)(3) public charity	to promote fairness, accuracy and balance within the Washington State news media	\$60,000 00
Washington Planned Giving Council Seattle, WA	No	501(c)(3) public charity	to support the Leave a Legacy campaign	\$10,000 00
Washington State Grange Foundation Olympia, WA	No	501(c)(3) public charity	to provide computing and Internet access to twenty underserved rural communities in Washington state	\$320,560 00
Washington State University Foundation Pullman, WA	No	501(c)(3) public charity	to help support expansion of the 4-H Teen Tech Corps program to additional low-income rural communities in Washington	\$230,874 00
Washington State University Foundation Pullman, WA	No	501(c)(3) public charity	to establish the Center to Bridge the Digital Divide	\$75,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Washington Township Public Library Lynn, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,058 00
Washington Women's Foundation Seattle, WA	No	501(c)(3) public charity	to support their grant making program and provide annual operating support	\$2,000 00
Waterville Public Library Waterville, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,119 00
Watowan County Library St James, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$31,032 00
Watseka Public Library Watsaka, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
Waukegan Public Library Waukegan, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$15,020 00
Waverly Public Library Waverly, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,955 00
Wayne City Public Library Wayne City, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,110 00
Wayne County Public Library Wooster, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$51,774 00
Wayne County Public Library, Inc. Goldsboro, NC	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,839 68

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Wayne Library Authority Honesdale, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$59,581 00
Wayne Public Library Wayne, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$67,425 30
Webb City Public Library Webb City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Webster County Library Marshfield, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
Webster Free Library Kingfield, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,019 00
Weid Library District Greeley, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$149,421 00
Wellington Public Library Wellington, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,080 00
Wells Public Library Wells, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Wellsville Carnegie Public Library Wellsville, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Wellsville Public Library Wellsville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
West Custer County Library District Westcliffe, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,355 00
West Frankfort Public Library West Frankfort, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$14,995 00
West Frankfort Public Library West Frankfort, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$30,790 00
West Lafayette Public Library West Lafayette, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,958 00
West Plains Public Library West Plains, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$46,035 00
West Salem Public Library West Salem, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,705 00
West Sangamon Public Library District New Berlin, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,410 00
West Union District Library West Union, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,385 00
West Valley School District #363 Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Orchard Center Elementary School)	\$17,348 00
West Valley School District #363 Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (West Valley City School)	\$18,360 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
West Valley School District #363 Spokane, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (West Valley High School)	\$96,000 00
West Virginia Department of Education Charleston, WV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$526,000 00
West Virginia Library Commission Charleston, WV	No	170(c)(1) government unit	to promote long-term sustainability of public access computing in public libraries and help the State Library meet the ongoing information technology training needs of public libraries	\$92,985 00
Westbrook Public Library Westbrook, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,974 00
Western Foundation Bellingham, WA	No	501(c)(3) public charity	to support the creation of the Ralph Munro Endowment for Civic Education at Western Washington University	\$50,000 00
Western Governors University Salt Lake City, UT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$479,895 00
Westminster West Public Library Putney, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$19,743 65
Westmoreland County Library System Monessen, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,550 00
Westville Public Library District Westville, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Wetmore Community Library Wetmore, CO	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$5,624 00
Wheaton Community Library Wheaton, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,181 00
White Hall Township Library White Hall, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,429 00
White Salmon Valley School District White Salmon, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Hulan L. Whitson Elementary School)	\$91,125 00
Whitewater Valley Community Library District Brookville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$37,366 00
Whitingham Free Public Library Jacksonville, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00
Whitman College Board of Trustees Walla Walla, WA	No	501(c)(3) public charity	to construct a new science building and renovate existing science facilities	\$1,000,000 00
Whitneyville Library Association, Inc. Whitneyville, ME	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$7,900 00
Wildwood Elementary School, Inc. Los Angeles, CA	No	501(c)(3) public charity	to support the creation of the Wildwood School Outreach Center for the promotion of small, personalized secondary schools	\$56,000 00
Willard Library Evansville, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,427 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Willard Memorial Library Willard, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$35,480 00
William H. And Lucy F. Rand Memorial Library North Troy, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,669 00
William Leonard Public Library District Robbins, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,075 00
Williamsfield Public Library District Williamsfield, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,595 00
Wilmington Public Library Of Clinton County Wilmington, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Wilton Free Public Library Wilton, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,050 00
Winchester Community Library Winchester, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,708 00
Winchester Public Library Winchester, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,360 00
Windom Public Library Windom, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
Winona Public Library Winona, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Winooski Memorial Library Winooski, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$17,575 00
Winslow Public Library Winslow, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,038 00
Winston Churchill Foundation of the United States, Ltd. New York, NY	No	501(c)(3) public charity	to support the William H. Gates Scholarship program	\$23,000 00
Wisconsin Foundation for Educational Administration Inc Madison, WI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$321,864 00
Witherle Memorial Library Castine, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,900 00
Witt Township Memorial Library Witt, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,219 00
Wood County District Public Library Bowling Green, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$18,358 00
Wood River Public Library Wood River, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Woodbury Community Library Woodbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,619 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Woodland Public Library Woodland, ME	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,950 00
Woodruff Memorial Library La Junta, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00
World Affairs Council Seattle, WA	No	501(c)(3) public charity	to support the Global Classroom Program	\$50,000 00
World Health Organization Geneva, Switzerland	No	Executive Order	to organize and ensure civil society participation in the United Nations General Assembly Special Session on HIV/AIDS	\$994,965 00
World Health Organization Geneva, Switzerland	No	Executive Order	to support research, development and research training in human reproduction	\$2,000,000 00
World Health Organization Geneva, Switzerland	No	Executive Order	to support research for the reduction of child mortality	\$3,500,000 00
World Health Organization Lyon Cedex, France	No	Executive Order	to support the Alliance for Cervical Cancer Prevention	\$1,097,644 00
World Neighbors, Inc. Oklahoma City, OK	No	501(c)(3) public charity	to expand and sustain reproductive health and family planning in rural communities of Asia, Africa and Latin America	\$1,550,000 00
Worth County Library Grant City, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$10,479 00
Worthington Jefferson Township Public Library Worthington, IN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$8,403 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Wray Public Library Wray, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,905 00
Wright County Library Hartville, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$22,989 00
Wyoming Department of Education Cheyenne, WY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$219,984 00
Wyoming Public Library District Wyoming, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,928 00
Wyomissing Public Library Wyomissing, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$11,375 00
Yakima School District #7 Yakima, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Davis High School)	\$194,280 00
Yale University New Haven, CT	No	501(c)(3) public charity	to support a capital campaign for rebuilding the Yale University Art Gallery	\$1,000,000 00
Yavapai-Apache Nation of the Camp Verde Reservation Clarkdale, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$18,241 39
Yavapai-Prescott Indian Tribe Prescott, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$12,399 87

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Yelm Community Schools #2 Yelm, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Yelm Prairie Elementary School)	\$31,500 00
Yelm Community Schools #2 Yelm, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Yelm High School)	\$169,680 00
York Township Public Library Thomson, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,100 00
Young Men's Christian Association of Grants Pass Oregon Grants Pass, OR	No	501(c)(3) public charity	to support a capital expansion project to construct a gymnasium, multi-purpose room, meeting room, locker rooms and office area necessary to expand services	\$200,000 00
Young Womens Christian Association of Bellingham Bellingham, WA	No	501(c)(3) public charity	to renovate the facility	\$100,000 00
Youngstown And Mahoning County, Public Library of Youngstown, OH	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$214,768 00
Youngsville Public Library Youngsville, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$18,069 00
Yuma Public Library Yuma, CO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,655 00
YWCA of Seattle-King County-Snohomish County Seattle, WA	No	501(c)(3) public charity	to support the Dress for Success Program	\$100,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
YWCA of Seattle-King County-Snohomish County Seattle, WA	No	501(c)(3) public charity	to support the "Moving Women and Families Forward" Campaign	\$2,000,000 00
Zeigler Public Library Zeigler, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$13,921 00
Zion-Benton Public Library District Zion, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Total				\$1,146,689,104 99

**Bill & Melinda Gates Foundation
Employee Matching Gifts Paid**

Statement 20b
Form 990 PF December 31, 2001 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
1000 Friends of Washington Seattle, WA	No	501(c)(3) public charity	for general support	\$30 00
Advance Bellevue Bellevue, WA	No	501(c)(3) public charity	for general support	\$900 00
Airline Ambassadors International Inc San Mateo, CA	No	501(c)(3) public charity	for general support	\$75 00
AIUSA Foundation, Inc. New York, NY	No	501(c)(3) public charity	for general support	\$345 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	for general support	\$180 00
Alverno College Milwaukee, WI,	No	501(c)(3) public charity	for general support	\$300 00
American Association of Zoo Keepers Puget Sound Chapter Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
American Cancer Society Everett, WA,	No	501(c)(3) public charity	for general support	\$1,425 00
American Civil Liberties Union Foundation, Inc. New York, NY	No	501(c)(3) public charity	for general support	\$105 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
American Diabetes Association National Service Center Denver, CO	No	501(c)(3) public charity	for general support	\$75 00
American Foundation for AIDS Research New York, NY	No	501(c)(3) public charity	for general support	\$30 00
American Health Assistance Foundation Rockville , MD	No	501(c)(3) public charity	for general support	\$30 00
American Heart Association Davenport, IA	No	501(c)(3) public charity	for general support	\$150 00
American Heart Association Inc Seattle, WA	No	501(c)(3) public charity	for general support	\$285 00
American Humane Association Englewood, CO	No	501(c)(3) public charity	for general support	\$150 00
American Indian College Fund Denver, CO	No	501(c)(3) public charity	for general support	\$30 00
American Lebanese Syrian Association Char, Inc. Memphis, TN	No	501(c)(3) public charity	for general support	\$30 00
American Lung Association of Washington Seattle, WA	No	501(c)(3) public charity	for general support	\$3,817 50
American National Red Cross Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
American Red Cross Washington, DC	No	501(c)(3) public charity	for general support	\$1,500 00
American Society for the Prevention of Cruelty to Animals New York, NY	No	501(c)(3) public charity	for general support	\$75 00
America's Second Harvest Chicago, IL	No	501(c)(3) public charity	for general support	\$480 00
Anti-Defamation League of B'nai B'rith New York, NY	No	501(c)(3) public charity	for general support	\$30 00
Arab Community Center for Economic & Social Services ACCESS Dearborn, MI	No	501(c)(3) public charity	for general support	\$750 00
Aradia Women's Health Center Seattle, WA	No	501(c)(3) public charity	for general support	\$450 00
Archdiocese Housing Authority Seattle, WA	No	501(c)(3) public charity	to support Noel House	\$1,800 00
Arthritis Foundation Seattle, WA,	No	501(c)(3) public charity	for general support	\$3,345 00
Arts Corps Seattle, WA	No	501(c)(3) public charity	for general support	\$750 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Associated Recreation Council Seattle, WA,	No	501(c)(3) public charity	for general support	\$300 00
Atlantic Street Center Seattle, WA	No	501(c)(3) public charity	for general support	\$3,000 00
Avon Products Foundation, Inc. Chicago, IL,	No	501(c)(3) public charity	to support the Avon Breast Cancer 3 Day walk	\$7,335 00
Ben Franklin PTA c/o Washington State PTA Kirkland, WA	No	501(c)(3) public charity	for general support	\$150 00
Best Friends Animal Sanctuary Kanab, UT	No	501(c)(3) public charity	for general support	\$150 00
Big Brothers Big Sisters of King and Pierce Counties Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
Bishop Blanchet High School Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
Boat People S.O.S Falls Church, VA	No	501(c)(3) public charity	for general support	\$3,300 00
Books for Nepal San Francisco, CA	No	501(c)(3) public charity	for general support	\$75 00
Bottoms Dream Santa Monica, CA	No	501(c)(3) public charity	for general support	\$90 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Cancer Lifeline of King County Seattle, WA	No	501(c)(3) public charity	for general support	\$120 00
Caring Pregnancy Center of Cowlitz County Longview, WA	No	501(c)(3) public charity	for general support	\$300 00
Cascade Animal Protection Society Sumner, WA	No	501(c)(3) public charity	for general support	\$150 00
Cascadian Chorale Bellevue, WA	No	501(c)(3) public charity	for general support	\$120 00
Catholic Archdiocese of Seattle Seattle, WA	No	501(c)(3) public charity	for general support	\$360 00
Ceasefire Foundation of Washington Seattle, WA,	No	501(c)(3) public charity	for general support	\$15,000 00
Center for Empowerment Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00
Center for Reproductive Law and Policy Inc New York, NY	No	501(c)(3) public charity	for general support	\$300 00
Central Asia Institute Bozeman, MT	No	501(c)(3) public charity	for general Support	\$450 00
Central Catholic High School Toledo, OH	No	501(c)(3) public charity	for general support	\$300 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Centre for Development and Population Activities Washington, DC	No	501(c)(3) public charity	for general support	\$300 00
Charles Wright Academy Tacoma, WA	No	501(c)(3) public charity	for general support	\$150 00
ChildAid: Children's Literacy Portland, OR	No	501(c)(3) public charity	for general support	\$300 00
Children's Foundation of Mid-America, Inc. St Louis, MO	No	501(c)(3) public charity	for general support	\$75 00
City of Redmond Redmond, WA	No	170(c)(1) government unit	for exclusively public purposes	\$600 00
Covenant House New York, NY	No	501(c)(3) public charity	for general support	\$30 00
Crisis Clinic, Inc. Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
Crista Ministries Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
Crista Ministries Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
Crohns & Collitis Foundation of America, Inc New York, NY	No	501(c)(3) public charity	for general support	\$630 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Crystal Conservation Coalition Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
Cystic Fibrosis Research, Inc. Mountain View, CA,	No	501(c)(3) public charity	for general support	\$30 00
Dedication and Everlasting Love to Animals Glendale , CA	No	501(c)(3) public charity	for general support	\$30 00
Delta Society Renton, WA	No	501(c)(3) public charity	for general support	\$300 00
Disabled American Veterans Charitable Service Trust Cincinnati, OH	No	501(c)(3) public charity	for general support	\$300 00
EarthCorps Seattle, WA	No	501(c)(3) public charity	for general support	\$120 00
Earthstewards Network Bainbridge Island, WA	No	501(c)(3) public charity	to support the PeaceTrees Vietnam Project	\$75 00
Elizabeth Glaser Pediatric AIDS Foundation Santa Monica, CA	No	501(c)(3) public charity	for general support	\$300 00
Emory University Atlanta, GA,	No	501(c)(3) public charity	for general support	\$5,700 00
Environmental Association for Great Lakes Education Duluth, MN	No	501(c)(3) public charity	for general support	\$1,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Everett Gospel Mission Everett, WA	No	501(c)(3) public charity	for general support	\$155 73
Evergreen Hospice and Health Care Foundation Kirkland, WA	No	501(c)(3) public charity	for general support	\$1,500 00
FareStart Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00
Federal Way Chorale Federal Way, WA	No	501(c)(3) public charity	for general support	\$300 00
Federal Way School District #210 Federal Way, WA	No	170(c)(1) government unit	to support Federal Way High School DECA	\$375 00
Feminist Majority Foundation Arlington, VA	No	501(c)(3) public charity	for general support	\$225 00
FINCA International Inc. Washington, DC,	No	501(c)(3) public charity	for general support	\$150 00
First Place Seattle, WA	No	501(c)(3) public charity	for general support	\$450 00
Food for the Hungry, Inc. Scottsdale, AZ,	No	501(c)(3) public charity	for general support	\$2,688 00
FosStars Institute Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Free Methodist Church of North America Indianapolis, IN	No	501(c)(3) public charity	for general support	\$600 00
Freeze Education Fund Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
Friends School Haverford Haverford, PA	No	501(c)(3) public charity	for general support	\$3,000 00
Gay City Health Project Seattle, WA	No	501(c)(3) public charity	for general support	\$1,500 00
Georgia State University Foundation Inc Atlanta, GA	No	501(c)(3) public charity	to support the Andrew Young School of Policy Studies	\$1,500 00
Global Exchange San Francisco, CA	No	501(c)(3) public charity	for general support	\$60 00
Gonzaga Preparatory School Spokane, WA	No	501(c)(3) public charity	to support the Fair Share Program	\$60 00
Grameen Foundation USA Washington, DC	No	501(c)(3) public charity	for general support	\$3,000 00
Habitat for Humanity International Inc Americus, GA	No	501(c)(3) public charity	for general support	\$7,245 00
Hamlin Robinson School Seattle, WA	No	501(c)(3) public charity	for general support	\$60 00

Statement 20b

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Heifer Project International Inc Little Rock, AR	No	501(c)(3) public charity	for general support	\$300 00
Homeless Children International, Inc. Greenville, SC	No	501(c)(3) public charity	for general support	\$750 00
Hopelink Redmond, WA	No	501(c)(3) public charity	for general support	\$16,500 00
Illahee Junior High School Federal Way, WA	No	170(c)(1) government unit	for general support	\$150 00
IslandWood Bainbridge Island, WA	No	501(c)(3) public charity	for general support	\$300 00
John Carroll University University Heights, OH	No	501(c)(3) public charity	for general support	\$150 00
Jubilee Women's Center Seattle, WA	No	501(c)(3) public charity	for general support	\$1,140 00
KCTS Television Seattle, WA	No	501(c)(3) public charity	for general support	\$4,185 00
Kimball School Parent Teacher Student Association Seattle, WA	No	501(c)(3) public charity	for general support	\$60 00
KUOW/Puget Sound Public Radio Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Lafayette Arts and Science Foundation Lafayette, CA	No	501(c)(3) public charity	for general support	\$3,000 00
Lafayette School District Lafayette, CA	No	170(c)(1) government unit	for general support	\$1,500 00
Lake Union Civic Orchestra Seattle, WA	No	501(c)(3) public charity	for general support	\$975 00
Lake Washington School District Kirkland, WA	No	170(c)(1) government unit	for general support	\$4,500 00
Lakeview Free Methodist Church Seattle, WA	No	501(c)(3) public charity	for general support	\$1,200 00
Lifelong AIDS Alliance Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
Loquin Mercer Island, WA	No	501(c)(3) public charity	for general support	\$1,200 00
Los Angeles Maritime Institute San Pedro , CA	No	501(c)(3) public charity	for general support	\$30 00
M.O.V.E. International Foundation Bakersfield, CA	No	501(c)(3) public charity	for general support	\$2,250 00
Madeline Island Wilderness Preserve La Pointe, WI	No	501(c)(3) public charity	for general support	\$75 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Make A Wish Foundation of Alaska, Montana, Northern Idaho and Washington Seattle, WA	No	501(c)(3) public charity	for general support	\$2,250 00
Mc Clure Middle School PTSA Seattle, WA	No	501(c)(3) public charity	for general support	\$570 00
Mercer Island-Eastside Orphans and Waifs Kirkland, WA	No	501(c)(3) public charity	for general support	\$450 00
Mercy Corps International Portland, OR	No	501(c)(3) public charity	for general support	\$150 00
Mercy Ships Garden Valley, TX	No	501(c)(3) public charity	to support the Caribbean Mercy Ship	\$900 00
Metrocenter Branch, YMCA of Greater Seattle Seattle, WA	No	501(c)(3) public charity	for general support	\$30 00
Mobius Theater, Inc. Boston, MA	No	501(c)(3) public charity	for general support	\$105 00
Mothers Against Drunk Driving Irving, TX	No	501(c)(3) public charity	for general support	\$135 00
Mount Holyoke College South Hadley, MA,	No	501(c)(3) public charity	for general support	\$60 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Multifaith Works Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
National Breast Cancer Coalition Fund Washington , DC	No	501(c)(3) public charity	for general support	\$330 00
National Easter Seals Society Inc. Chicago, IL	No	501(c)(3) public charity	for general support	\$30 00
National Humane Education Society Leesburg, VA	No	501(c)(3) public charity	for general support	\$150 00
Native American Rights Fund Boulder, CO	No	501(c)(3) public charity	for general support	\$30 00
Natural Resources Defense Council New York, NY,	No	501(c)(3) public charity	for general support	\$285 00
Nature Conservancy, Inc. Arlington, VA	No	501(c)(3) public charity	for general support	\$3,480 00
Net Aid Inc New York, NY	No	501(c)(3) public charity	to support the Bethe Change Vietnam - Water for Learning project	\$690 00
New Futures Burien, WA	No	501(c)(3) public charity	for general support	\$16,500 00
New York State Fraternal Order of Police Foundation Hicksville, NY	No	501(c)(3) public charity	to support WTC Police Disaster Relief Fund	\$300 00

Statement 20b

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
New York Times Neediest Cases Fund New York , NY	No	501(c)(3) public charity	for general support	\$1,800 00
Northwest Aids Foundation Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
Northwest Ecosystem Alliance Seattle, WA	No	501(c)(3) public charity	to support Cascades Conservation Partnership	\$30 00
Northwest Ecosystem Alliance Seattle, WA	No	501(c)(3) public charity	for general support	\$90 00
Northwest Harvest E M M Seattle, WA	No	501(c)(3) public charity	for general support	\$3,345 00
NOW Legal Defense and Educational Fund, Inc. New York, NY	No	501(c)(3) public charity	for general support	\$300 00
Ohio West Virginia YMCA St George, WV	No	501(c)(3) public charity	for general support	\$300 00
OpNet Community Ventures, Inc. San Francisco, CA	No	501(c)(3) public charity	for general support	\$450 00
Oregon State University Foundation Corvallis, OR	No	501(c)(3) public charity	for general support	\$300 00
Organizacion Maya Guatemala Kingston, WA	No	501(c)(3) public charity	for general support	\$75 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Oxfam America Boston, MA	No	501(c)(3) public charity	for general support	\$30 00
Pacific Crest Biodiversity Project Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
Pacific Lutheran University Foundation Tacoma, WA	No	501(c)(3) public charity	for general support	\$225 00
Pacific Lutheran University Foundation Tacoma, WA	No	501(c)(3) public charity	to support KPLU FM	\$675 00
Pasados Safe Haven Sultan, WA	No	501(c)(3) public charity	for general support	\$75 00
Pigs Peace Sanctuary Arlington, WA	No	501(c)(3) public charity	for general support	\$300 00
Planned Parenthood Federation of America New York, NY	No	501(c)(3) public charity	for general support	\$3,150 00
Planned Parenthood of Northern New England Williston , VT	No	501(c)(3) public charity	for general support	\$900 00
Planned Parenthood of Western Washington Seattle, WA	No	501(c)(3) public charity	for general support	\$8,490 00
Pomona College Claremont, CA	No	501(c)(3) public charity	for general support	\$75 00

Statement 20b

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
President and Fellows of Harvard College Boston, MA	No	501(c)(3) public charity	for general support	\$3,750 00
Program for Early Parent Support Seattle, WA,	No	501(c)(3) public charity	for general support	\$120 00
Purrfect Pals Arlington, WA	No	501(c)(3) public charity	for general support	\$75 00
REFORMA National Association to Promote Library Services to the SP Berkeley, CA	No	501(c)(3) public charity	for general support	\$90 00
Robert W Woodruff Arts Center, Inc. Atlanta, GA	No	501(c)(3) public charity	for general support	\$300 00
Save the Children Federation, Inc. Westport, CT	No	501(c)(3) public charity	for general support	\$948 00
Seattle Art Museum Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000 00
Seattle Biomedical Research Institute Seattle, WA	No	501(c)(3) public charity	for general support	\$150 00
Seattle Community Network Association Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Seattle Girls School Seattle, WA	No	501(c)(3) public charity	for general support	\$7,500 00
Seattle Shanti Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
Seattle Symphony Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
Senior Services of Snohomish County Mukilteo, WA	No	501(c)(3) public charity	for general support	\$90 00
Solar Electric Light Fund Washington , DC	No	501(c)(3) public charity	for general support	\$450 00
St. Benedict Elementary and Middle School Seattle, WA	No	501(c)(3) public charity	for general support	\$1,020 00
Technology Access Foundation Seattle, WA	No	501(c)(3) public charity	for general support	\$5,700 00
The Arab American Institute Foundation Washington, DC	No	501(c)(3) public charity	for general support	\$750 00
The Breast Cancer Fund San Francisco, CA	No	501(c)(3) public charity	for general support	\$300 00
The Carter Center, Inc. Atlanta, GA	No	501(c)(3) public charity	for general support	\$30 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
The Global Fund for Women, Inc. San Francisco, CA	No	501(c)(3) public charity	for general support	\$300 00
The Humane Society of the United States Washington, DC	No	501(c)(3) public charity	for general support	\$150 00
The International Eye Foundation Bethesda, MD	No	501(c)(3) public charity	for general support	\$30 00
The Leukemia & Lymphoma Society, Inc. Seattle, WA	No	501(c)(3) public charity	for general operating support	\$60 00
The Leukemia & Lymphoma Society, Inc. Seattle, WA	No	501(c)(3) public charity	for general support	\$12,435 00
The Minneapolis Community and Technical College Foundation, Inc. Minneapolis, MN	No	501(c)(3) public charity	for general support of Gladys Green Senior Net Program	\$150 00
The National Italian American Foundation, Inc. Washington, DC	No	501(c)(3) public charity	for general support	\$1,875 00
The New York Women's Foundation New York, NY	No	501(c)(3) public charity	for general support	\$75 00
The Overlake School Redmond, WA	No	501(c)(3) public charity	for general support	\$375 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
The Southern Poverty Law Center Inc Montgomery, AL	No	501(c)(3) public charity	for general support	\$300 00
The UCLA Foundation Los Angeles, CA	No	501(c)(3) public charity	to support the Montana AIDS Vaccine Ride	\$1,365 00
Thingseizee'M Dance/Theater, Inc. New York, NY	No	501(c)(3) public charity	for general support	\$225 00
Tides Foundation San Francisco, CA	No	501(c)(3) public charity	to support Adbusters Media Foundation	\$375 00
Trustees of Grinnell College Grinnell, IA	No	501(c)(3) public charity	for general support	\$75 00
Union Gospel Mission Assn of Seattle Seattle, WA	No	501(c)(3) public charity	for general support	\$375 00
United Palestinian Appeal, Inc. Washington, DC,	No	501(c)(3) public charity	for general support	\$750 00
United Way of King County Seattle, WA	No	501(c)(3) public charity	for general support	\$61,331 28
United Way of New York City New York, NY	No	501(c)(3) public charity	for general support	\$2,250 00
University of Florida Foundation Gainesville, FL	No	501(c)(3) public charity	for general support	\$75 00

Statement 20b

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
University of Illinois Foundation Champaign, IL	No	501(c)(3) public charity	for general support	\$1,500 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	for support of KUOW	\$1,500 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	for general support of KCMU	\$135 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the UW Information School	\$150 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support the Center for Women and Democracy	\$7,500 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	for general support	\$750 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to support KUOW	\$3,315 15
Virginia Mason Medical Center Seattle, WA	No	501(c)(3) public charity	for general support	\$300 00
VSA arts of Washington Seattle, WA,	No	501(c)(3) public charity	for general support	\$150 00
Wallingford Boys & Girls Club Seattle, WA	No	501(c)(3) public charity	for general support	\$120 00

Statement 20b

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Washington Environmental Council Seattle, WA	No	501(c)(3) public charity	for general support	\$45 00
Washington State NARAL Foundation Seattle, WA	No	501(c)(3) public charity	for general support	\$105 00
Washington State University Foundation Pullman, WA	No	501(c)(3) public charity	to support the Dean of Excellence Fund	\$1,500 00
Washington Toxics Coalition Seattle, WA	No	501(c)(3) public charity	for general support	\$75 00
Washington Wilderness Coalition Seattle, WA	No	501(c)(3) public charity	for general support	\$855 00
Western Foundation Bellingham, WA	No	501(c)(3) public charity	for general support	\$90 00
Wilderness Society Washington, DC	No	501(c)(3) public charity	for general support	\$150 00
Womens Civic Improvement Club of Sacramento Sacramento, CA	No	501(c)(3) public charity	for general support	\$1,500 00
World Association for Children and Parents Seattle, WA	No	501(c)(3) public charity	for general support	\$3,180 00
World Library Partnership Inc Durham, NC	No	501(c)(3) public charity	for general support	\$5,950 00

Statement 20b

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
World Monument Fund, Inc. New York, NY	No	501(c)(3) public charity	for general support	\$300 00
World Relief Corp of National Association of Evangelicals Wheaton, IL	No	501(c)(3) public charity	for general support	\$60 00
World Wildlife Fund Washington, DC	No	501(c)(3) public charity	for general support	\$330 00
YMCA of the Inland Northwest Spokane, WA,	No	501(c)(3) public charity	for general support	\$150 00
Young Mens Christian Association of Seattle Seattle, WA	No	501(c)(3) public charity	for general support of Partners with Youth Campaign	\$75 00
Young Mens Christian Association of Seattle Seattle, WA	No	501(c)(3) public charity	for general support	\$450 00
Young Men's Christian Association of Seattle Seattle, WA	No	501(c)(3) public charity	to support camping services	\$75 00
Total				\$356,395 66

**Bill & Melinda Gates Foundation
Used Equipment Donations**

Statement 20c
Form 990 PF December 31, 2001 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to donate office furniture to B F Day School in support of their educational activities	\$1,175 00
Broadview P.T.A. Seattle, WA	No	501(c)(3) public charity	to donate office furniture in support of their educational activities	\$1,260 00
Wilderness Technology Alliance Redmond, WA	No	501(c)(3) public charity	to provide equipment to support technology education programs for at-risk youth	\$18,485 00
Total				\$20,920 00

Bill & Melinda Gates Foundation **Grants Approved for Future Payment**

Statement 21
Form 990 PF December 31, 2001 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
AIDS Vaccine Advocacy Coalition New York, NY	No	501(c)(3) public charity	to support their HIV/AIDS policy analysis, vaccine advocacy, and outreach efforts	\$400,000 00
Alaska Council of School Administrators Douglas, AK	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$345,592 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Cleveland High School)	\$72,000 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to support View Ridge Elementary Annual Parent Appeal	\$45,000 00
Alliance for Education Seattle, WA	No	501(c)(3) public charity	to support development of a new, small high school focusing on the Arts to provide a personalized learning environment for students and staff at The Center School	\$100,000 00
Atlantic Street Center Seattle, WA	No	501(c)(3) public charity	to support the Extended Learning Program for at-risk and homeless Seattle youth	\$150,000 00
Baldwin Memorial Library Wells River, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$385 00
Bard College Annandale, NY	No	501(c)(3) public charity	to support startup costs of Bard High School Early College in Brooklyn, NY, a high school program culminating in AA degree	\$667,000 00

Statement 21

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Barry-Lawrence Regional Library Monett, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,375 00
Bellingham School District 501 Bellingham, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Bellingham School District in partnership with Western Washington University	\$200,000 00
Better World Fund Washington, DC	No	501(c)(3) public charity	to support the Aspen Strategy Group	\$200,000 00
Board of Regents of the University and Community College System of Nevada on behalf of the University of Nevada, Reno Reno, NV	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$200,000 00
Board of Trustees for the University of Alabama Birmingham, AL	No	501(c)(3) public charity	to demonstrate the feasibility and sustainability of a computerized perinatal medical record system in a developing country	\$2,000,000 00
Boys & Girls Club of Spokane County Spokane, WA	No	501(c)(3) public charity	for general support	\$50,000 00
Boys & Girls Clubs the Rogue Valley Grants Pass, OR	No	501(c)(3) public charity	to renovate and expand the clubhouse	\$300,000 00
Bradford County Library System Troy, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,995 00
Britton City Library Britton, SD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$11,010 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Brookings Institution Washington, DC	No	501(c)(3) public charity	to support a National Working Commission on Choice in K-12 Education through The Brookings Institution	\$500,000 00
California County Superintendents Educational Services Association Sacramento, CA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$12,351,000 00
Camp Point Public Library District Camp Point, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,215 00
Carnegie Corporation of New York New York, NY	No	501(c)(3) private foundation (ER)	to support urban high school reform through the Schools for a New Society initiative	\$21,988,000 00
Casa Latina Centro De Ayuda Solidaria a Los Amigos Seattle, WA	No	501(c)(3) public charity	to support the Family Literacy Program and to expand its services to South King County	\$30,000 00
Center for Community Service Fund Seattle, WA	No	501(c)(3) public charity	to support the community activities of the Urban Enterprise Center	\$50,000 00
Chicago Community Foundation Chicago, IL	No	501(c)(3) public charity	to support restructuring high school education in Chicago	\$11,875,000 00
Chimacum School District #49 Chimacum, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Chimacum Middle School)	\$112,078 00
China Academy of Health Policy Haidian, Beijing, China	No	Foreign Organization (ER)	for administrative and managerial support to promote health policy research	\$100,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Christian Schools International Grand Rapids, MI	No	501(c)(3) public charity	to establish models of excellence in private urban schools in Chicago and tribal schools in New Mexico	\$4,082,000 00
Clayton Public Library District Clayton, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,795 00
Clover Park School District #400 Lakewood, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Clover Park High School)	\$720,000 00
Colorado Children's Campaign Denver, CO	No	501(c)(3) public charity	to support the Small Schools Initiative that has the potential to dramatically improve student outcomes in urban high schools in Colorado	\$7,120,555 00
Commonwealth Regional Health Community Secretariat Arusha, Tanzania	No	Foreign Organization (ER)	to strengthen the health sector response to HIV/AIDS in East, Central and Southern Africa	\$803,078 00
Communities In Schools of Washington State Seattle, WA	No	501(c)(3) public charity	to support the implementation of CIS strategy in district grantee's communities	\$1,125 00
COSA Foundation Salem, OR	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,081,161 00
Council on Library and Information Resources Washington, DC	No	501(c)(3) public charity	to support the Gates Access to Learning Award	\$1,248,410 00
Delaware Department of Education Dover, DE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$165,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
East Dubuque District Library East Dubuque, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$433 95
East Valley School District #361 Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Continuous Curriculum School)	\$81,600 00
Easter Seals Washington Seattle, WA	No	501(c)(3) public charity	to support assistive technology programs for people with disabilities in rural and underserved populations in Washington	\$199,375 54
Eastmont School District #206 East Wenatchee, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kenroy Elementary School)	\$150,600 00
Eastside Housing Association Redmond, WA	No	501(c)(3) public charity	to build Avondale Park and provide services to families in crisis during their period of transition to a more stable condition	\$1,207,500 00
Edmonds School District Lynnwood, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mountlake Terrace High School)	\$633,260 00
Emergency Food Network of Tacoma and Pierce County Lakewood, WA	No	501(c)(3) public charity	to expand the farm and cannery project	\$70,000 00
Engenderhealth Inc New York, NY	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,149,905 61
Enumclaw School District Enumclaw, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Enumclaw School District by Seattle Pacific University	\$200,000 00
Everett School District #2 Everett, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerson Elementary School)	\$199,750 00

Statement 21

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Evergreen School District #114 Vancouver, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Evergreen School District in partnership with Washington State University	\$200,000 00
Federal Way School District #210 Federal Way, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Harry S Truman High School)	\$145,680 00
Ferndale School District #502 Ferndale, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Horizon Middle School)	\$153,000 00
Foundation for the Improvement of Mathematics and Science Education San Diego, CA	No	501(c)(3) public charity	to support San Diego Unified School District's Blueprint for Student Success	\$9,000,000 00
Friends of Youth Redmond, WA	No	501(c)(3) public charity	to support the capital campaign for Griffin Home, a residential treatment center for troubled adolescent boys	\$750,000 00
Gila River Indian Community of the Gila River Indian Reservation Sacaton, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$6,055 00
Gillespie Public Library Gillespie, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$909 00
Global Fund to Fight AIDS, Tuberculosis and Malaria Geneva, Switzerland	No	Foreign Organization (ER)	to create and maintain a global fund, through an international public-private partnership, to address HIV/AIDS, TB and Malaria in heavily affected, poor countries	\$100,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Golconda Public Library Golconda, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$0 00
Griffin School District #324 Olympia, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Griffin School)	\$202,368 00
Harmony Hill of Union Union, WA	No	501(c)(3) public charity	to fund basic operations and program expansion	\$350,000 00
Hearing, Speech & Deafness Center Seattle, WA	No	501(c)(3) public charity	to build Views at Madison and provide services to families in crisis during their period of transition to a more stable condition	\$75,000 00
Heartland Regional Library Vienna, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Hockinson School District #98 Brush Prairie, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Hockinson School District in partnership with Washington State University	\$83,334 00
Hoquiam School District #28 Hoquiam, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Lincoln Elementary School)	\$114,750 00
Housing Hope Everett, WA	No	501(c)(3) public charity	to build Maple Leaf Meadows and provide services to families in crisis during their period of transition to a more stable condition	\$157,500 00
Housing Hope Everett, WA	No	501(c)(3) public charity	to build New Century House and provide services to families in crisis during their period of transition to a more stable condition	\$60,000 00

Statement 21

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Housing Resources Board of Bainbridge Inter-Panish Bainbridge Island, WA	No	501(c)(3) public charity	for general support	\$20,000 00
IAVI New York, NY	No	501(c)(3) public charity	to accelerate the global effort to create and istribute an AIDS vaccine via vaccine design studies, clinical infrastructure and non-human primate studies	\$100,000,000 00
Idaho Association of School Administrators Inc. Boise, ID	No	501(c)(6) business league (ER)	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$400,000 00
Intercommunity Housing Seattle, WA	No	501(c)(3) public charity	to build G Street Apartments, "Hillside Gardens", and provide services to families in crisis during their period of transition to a more stable condition	\$223,978 00
Intercommunity Housing Seattle, WA	No	501(c)(3) public charity	to build Yakima Avenue Apartments, "Eliza McCabe Townhomes", and provide services to families in crisis during their period of transition to a more stable condition	\$357,704 00
International HIV/AIDS Alliance Brighton, United Kingdom	No	Public Charity Affidavit of Equivalency	to build capacity for an effective and sustained community response to HIV focused on high-risk groups	\$15,000,000 00
Int'l Bank for Reconstruction and Development Washington, DC	No	Executive Order	to support the World Bank's efforts to increase funding for communicable disease control in developing countries	\$24,000,000 00
Int'l Bank for Reconstruction and Development Washington, DC	No	Executive Order	to support the World Bank's efforts toward polio eradication	\$25,000,000 00
Int'l Bank for Reconstruction and Development Washington, DC	No	Executive Order	to support technical improvements at the World Bank for processing loans addressing communicable diseases in developing countries	\$1,000,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Int'l Bank for Reconstruction and Development Washington, DC	No	Executive Order	to support the Global Alliance for Improved Nutrition (GAIN)	\$40,000,000 00
Iowa State Department of Education Des Moines, IA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,286,000 00
Jefferson County Lib System Brockway, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$640 00
Jobs for the Future Inc. Boston, MA	No	501(c)(3) public charity	to support broad dissemination of "Transforming the American High School New Directions for State and Local Policy"	\$15,000 00
Johns Hopkins University Baltimore, MD	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,000,000 00
Kansas State Department of Education Topeka, KS	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,188,500 00
Kennewick School District # 17 Kennewick, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development program, and placement of pre-service teachers in Kennewick School District by Washington State University	\$201,000 00
Kent School District #415 Kent, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Emerald Park Elementary School)	\$79,941 00
Kent School District #415 Kent, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kent-Meridian High School)	\$576,050 00

Statement 21

(ER) = Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Kent Youth and Family Services Kent, WA	No	501(c)(3) public charity	to provide a challenge grant for the Building Better Futures capital campaign which will create two community centers serving families and children in the Kent and Covington areas	\$750,000 00
Kentucky Department of Education Frankfort, KY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,685,491 00
Kettle Falls School District #212 Kettle Falls, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Kettle Falls Elementary School)	\$107,226 00
Kirkland Interfaith Transitions in Housing Kirkland, WA	No	501(c)(3) public charity	to build Kingsgate II and provide services to families in crisis during their period of transition to a more stable condition	\$155,000 00
Kitsap County Historical Society Bremerton, WA	No	501(c)(3) public charity	to purchase movable storage units for the Kitsap County Historical Society Museum	\$70,000 00
Kittitas School District #403 Kittitas, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Kittitas High School)	\$144,320 00
Klickitat School District #402 Klickitat, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Klickitat School)	\$60,000 00
KnowledgeWorks Foundation Cincinnati, OH	No	501(c)(3) public charity	to close the achievement gap and implement systemic reform in Detroit, MI, Cleveland and Cincinnati, OH, East St Louis, IL, Clark County, NV, Boston, MA, Rochester, NY, and Compton, CA	\$3,268,200 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Low Income Housing Institute Seattle, WA	No	501(c)(3) public charity	to build NW 85th Family Housing and provide services to families in crisis during their period of transition to a more stable condition	\$464,692 00
Low Income Housing Institute Seattle, WA	No	501(c)(3) public charity	to build Meadowbrook View and provide services to families in crisis during their period of transition to a more stable condition	\$90,000 00
Mabton School District #120 Mabton, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in MabtonSchool District in partnership with Heritage College	\$83,402 00
Mabton School District #120 Mabton, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mabton High School)	\$32,080 00
Magellan Foundation Inc Latham, NY	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (NY)	\$4,833,500 00
Maple Street Foundation, Inc. Manchester Center, VT,	No	501(c)(3) public charity	to support the Maple Street School library	\$150,000 00
Mary S Biesecker Pub Library Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,644 00
Maryland State Department of Education Baltimore, MD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,200,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Massachusetts Institute of Tech Cambridge , MA	No	501(c)(3) public charity	to build the Michael Dertouzos Amphitheatre	\$500,000 00
Mead School District Mead, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Shiloh Hills Elementary School)	\$199,282 00
Metropolitan Development Council Tacoma, WA	No	501(c)(3) public charity	to build Pacific Courtyard and provide services to families in crisis during their period of transition to a more stable condition	\$422,000 00
Michigan Virtual University Lansing, MI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$3,985,000 00
Milton Public Library Milton, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,187 00
Minnesota Department of Children, Families & Learning Roseville, MN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	(\$96,843 75)
Monroe School District #103 Monroe, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monroe High School)	\$439,875 00
Mount Vernon School District #320 Mount Vernon, WA	No	170(c)(1) government unit	to support the development of personalized learning environments where all students achieve at Madison Elementary School	\$185,350 00
Moxie Firecracker Inc. New York, NY	No	For-profit organization (ER)	to produce a two hour documentary examining the global AIDS crisis entitled 'Within Reach Hope for the Global AIDS Epidemic	\$400,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Mukilteo School District #6 Everett, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mariner High School)	\$802,136 00
National Institutes of Health Bethesda, MD	No	170(c)(1) government unit	to reassess and update the 1993 World Bank publications- Disease Control Priorities in Developing Countries and World Development Report, 1993, Investing in Health	\$3,505,000 00
Nebraska Department of Education Lincoln, NE	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$861,740 00
New Hampshire Department of Education Concord, NH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$802,500 00
Nooksack Valley School District #506 Nooksack, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Nooksack Valley School District in partnership with Western Washington University	\$87,750 00
North Dakota Lead Center Bismarck, ND	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$662,620 00
Northern Arizona University Flagstaff, AZ	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$900,000 00
Ohio SchoolNet Columbus, OH	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,337,012 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Onarga Community Public Library District Onarga, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$300 00
Overlake Hospital Foundation Bellevue, WA	No	501(c)(3) public charity	to support the Overlake Hospital capital campaign	\$1,000,000 00
Pacific Crest Outward Bound School Portland, OR	No	501(c)(3) public charity	to support the Pinnacle Scholarship Program for high-potential, low income youth in Washington state	\$112,000 00
Pacific Science Center Foundation Seattle, WA	No	501(c)(3) public charity	to support the Genetics Code of Life exhibit	\$250,000 00
Pan American Health and Education Foundation Washington, DC	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,090,101 60
PATH Seattle, WA	No	501(c)(3) public charity	to expand its product development and introduction activities and increase the rate of progress with its current portfolio of affordable health technologies	\$4,000,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to support the Alliance for Cervical Cancer Prevention	\$4,581,470 00
PATH Seattle, WA	No	501(c)(3) public charity	to support the elimination of epidemic meningitis in Sub-Saharan Africa	\$10,000,000 00
PATH Seattle, WA	No	501(c)(3) public charity	to improve reproductive health in developing countries	\$1,400,000 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Peace for the Streets by Kids from the Streets Seattle, WA	No	501(c)(3) public charity	for general support	\$30,000 00
Peninsula School District #401 Gig Harbor, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Vaughn Elementary School)	\$163,239 00
Pennsylvania Department of Education Harrisburg, PA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$3,332,000 00
Plankinton Community Library Plankinton, SD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$4,454 00
Population Council, Inc. New York, NY	No	501(c)(3) public charity	to begin the Phase III trial of Carraguard, the leading candidate microbicide	\$20,000,000 00
Port Angeles School District #121 Port Angeles, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Port Angeles School District in partnership with the University of Washington	\$83,333 00
Portland House of Umoja, Inc. Portland, OR	No	501(c)(3) public charity	to support the After-School & Summer Rites of passage Education (ROPE) program	\$55,000 00
Portland State University Portland, OR	No	170(c)(1) government unit	to provide general operating support for AWSEM, a program of Saturday Academy	\$25,000 00
Potter County Library System Coudersport, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$150 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
President and Fellows of Harvard College Cambridge, MA	No	501(c)(3) public charity	to support advanced malanal research	\$328,791 00
Prosser School District Prosser, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Whitstran Elementary School)	\$94,095 00
Quincy School District #144-101 Quincy, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Monument Elementary School)	\$145,350 00
Regents of the University of Minnesota Minneapolis, MN	No	501(c)(3) public charity	to create five new small high schools and provide assistance to four small charter high schools in St Paul, MN area	\$2,710,781 00
Renton School District #403 Renton, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Talbot Hills Elementary School)	\$139,165 00
River Bluffs Regional Library St Joseph, MO	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$29,540 00
Rochester School District #401 Rochester, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Grand Mound Elementary School)	\$177,820 00
Rockford Public Library Rockford, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$23,790 48
Rural Development Institute - public charity Seattle, WA	No	501(c)(3) public charity	to establish an office in India for the promotion of land reform	\$375,000 00
Saint Peter Public Library St Peter, MN	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$16,155 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Seattle Biomedical Research Institute Seattle, WA	No	501(c)(3) public charity	to support the "Giving for Global Health" capital campaign	\$500,000 00
Seattle Community Youth at Risk Program Seattle, WA	No	501(c)(3) public charity	to expand the Steps Ahead program which provides mentoring and skill building services to include Sealth High School	\$50,000 00
Seattle Foundation Seattle, WA	No	501(c)(3) public charity	to support the Project Lift Off Pooled Opportunity Fund in providing high quality learning opportunities to the youth of King County	\$20,000 00
Seattle School District #1 Seattle, WA	No	170(c)(1) government unit	to support the grant director position over the five years of the district grant	\$270,000 00
Selby Township Library District Depue, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$3,845 00
Selinsgrove Community Center, Inc. Selinsgrove, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$1,360 00
Senior Services of Seattle-King County Seattle, WA	No	501(c)(3) public charity	to support the capital and endowment campaign	\$1,500,000 00
Sisters of Providence dba Providence ElderPlace Seattle, WA	No	501(c)(3) public charity	to build the new Providence ElderPlace Center	\$350,000 00
Somerset County Fed Library System Somerset, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$255 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
South Carolina Department of Education Columbia, SC	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,069,000 00
South Dakota Department of Education & Cultural Affairs Pierre, SD	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$337,500 00
South Kitsap School District #402 Port Orchard, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Mullenix Ridge Elementary School)	\$176,120 00
South Whidbey Youth Center Langley, WA,	No	501(c)(3) public charity	to support four youth programs	\$50,000 00
Spokane School District #81 Spokane, WA	No	170(c)(1) government unit	to support a collaborative induction model, professional development programs, and placement of pre-service teachers in Spokane School District in partnership with Washington State University	\$205,000 00
Spokane School District #81 Spokane, WA	No	170(c)(1) government unit	to provide high school students with 21st century skills in the area of information technology and biotechnology	\$131,250 00
St. Elmo Public Library District St Elmo, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$1,415 00
State of Alabama Montgomery, AL	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$722,301 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Stevenson-Carson School District #303 Stevenson, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington State through supporting school redesign, implementing early college awareness, and removing financial barriers at Stevenson High School	\$229,330 00
Successlink Inc Jefferson City, MO	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,094,000 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Jefferson Elementary School)	\$91,200 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Lincoln High School)	\$843,395 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Henry Foss High School)	\$912,000 00
Tacoma School District #10 Tacoma, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mount Tahoma High School)	\$665,500 00
Tech Corps Hawaii Honolulu, HI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$226,275 00
Tenney Memorial Library Newbury, VT	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$385 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
The College of William & Mary Williamsburg, VA	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change (Virginia)	\$2,973,800 00
The Diocese of Yakima Yakima, WA	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology as part of the Washington State school district initiative	\$1,411,372 00
The Friends of the Family Academy, Inc. New York, NY,	No	501(c)(3) public charity	for general support	\$250,000 00
The Global Fund For Children Washington, DC	No	501(c)(3) public charity	to support grantmaking programs benefiting impoverished children in the developing world	\$300,000 00
The Grundy Foundation Bristol, PA	No	501(c)(3) private foundation (ER)	to expand public access to computers and the Internet	\$11,375 00
The Links Foundation, Inc. Redmond, WA	No	501(c)(3) public charity	for general support	(\$4,200 00)
The University of Connecticut Foundation, Inc. Storrs, CT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,325,100 00
The University of New Mexico Albuquerque, NM	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$666,716 00
Tidiloute Public Library Tidiloute, PA	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,179 60

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Tonasket School District #404 Tonasket, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Tonasket High School)	\$241,000 00
Tukwila School District #406 Tukwila, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Foster High School)	\$342,240 00
United Way of America Alexandria, VA	No	501(c)(3) public charity	for general support	\$2,142 01
University of Montana Missoula, MT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$575,993 00
University of Oklahoma Norman, OK	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$646,756 00
University of Washington Foundation Seattle, WA	No	501(c)(3) public charity	to build a new Computer Science and Engineering Building	\$6,500,000 00
University System of Georgia Foundation Inc Atlanta, GA	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$2,181,710 00
Vanderbilt University Nashville, TN	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,974,475 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Vermont State Department of Education Montpelier, VT	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$431,242 00
Warren Township Public Library Warren, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$7,876 00
Washington County Library System Washington, PA	No	501(c)(3) public charity	to expand public access to computers and the Internet	\$6,685 00
Washington State University Foundation Pullman, WA	No	501(c)(3) public charity	to establish the Center to Bridge the Digital Divide	\$150,000 00
Washington Women's Foundation Seattle, WA	No	501(c)(3) public charity	to support their grant making program and provide annual operating support	\$2,000 00
Waverly Public Library Waverly, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$2,405 00
West Frankfort Public Library West Frankfort, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$5,525 00
West Union District Library West Union, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$338 00
West Valley School District #363 Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (West Valley City School)	\$104,044 00

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
West Valley School District #363 Spokane, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (West Valley High School)	\$384,000 00
West Valley School District #363 Spokane, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Orchard Center Elementary School)	\$98,302 00
Western Governors University Salt Lake City, UT	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$520,105 00
Whitewood Public Library Whitewood, SD	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$6,790 00
Wisconsin Foundation for Educational Administration Inc Madison, WI	No	501(c)(3) public charity	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$1,337,476 00
World Health Organization Lyon Cedex, France	No	Executive Order	to support the Alliance for Cervical Cancer Prevention	\$4,419,662 00
World Population Foundation Hilversum, Netherlands	No	Foreign Organization (ER)	to expand the reproductive health and family planning programs in Asia and Africa	\$3,825,000 00
Wyoming Department of Education Cheyenne, WY	No	170(c)(1) government unit	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$761,016 00

Statement 21

(ER)=Expenditure Responsibility

<i>Grantee Name and Address</i>	<i>Individual?</i>	<i>Foundation Status</i>	<i>Purpose</i>	<i>Amount</i>
Yakima School District #7 Yakima, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Davis High School)	\$777,120 00
Yavapai-Prescott Indian Tribe Prescott, AZ	No	7871 tribal government unit	to provide public access computers and Internet connectivity for the tribe	\$1,750 00
Yelm Community Schools #2 Yelm, WA	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Yelm High School)	\$678,720 00
Yelm Community Schools #2 Yelm, WA	No	170(c)(1) government unit	to support personalized learning environments where all students achieve (Yelm Prairie Elementary School)	\$178,500 00
Young Men's Christian Association of Ashland Ashland, OR	No	501(c)(3) public charity	to expand the facility	\$200,000 00
Young Men's Christian Association of Seattle Seattle, WA	No	501(c)(3) public charity	to expand the youth development and student achievement program to four Seattle Public Middle Schools	\$2,838,383 00
Zeigler Public Library Zeigler, IL	No	170(c)(1) government unit	to expand public access to computers and the Internet	\$830 00
Total				\$527,377,655 04

Bill & Melinda Gates Foundation
EIN #91-1663695
Form 990-PF, Part XV, Line 3a

Statement 22

Statements Required by Regulations Section 53.4945(d)
(Expenditure Responsibility)

1999 Expenditure Responsibility Report in 2001	Stmt 22a
2000 Expenditure Responsibility Report in 2000	Stmt 22b
2000 Expenditure Responsibility Report in 2001	Stmt 22c
2001 Expenditure Responsibility Report in 2001	Stmt 22d

Bill & Melinda Gates Foundation **1999 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c
 Form 990 PF December 31, 2001 EIN 91-1663695
 Statement 22a

Grantee Name and Address	Date of Award	Amount Awarded Amount Paid in 1999	Purpose	Amt expended in 2001 Date of Report	Diversion and Verification?	Notes
Rural Development Institute Seattle, WA	4/16/1997	\$450,000 00 \$175,000 00	to support property rights and land reform activities for the world's farming families	\$0 00 7/26/2001	**	Grantee previously reported \$145,000 spent in 1999 and \$30,000 spent in 2000 Subsequent reports clarify that \$175,000 was spent in 1999 Grant is now closed
World Population Foundation Hilversum, The Netherlands	10/5/1999	\$690,000 00 \$690,000 00	to improve reproductive health programs in developing countries	\$182,725 00 2/28/2002	**	

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

Bill & Melinda Gates Foundation **2000 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c
 Form 990 PF December 31, 2001 EIN 91-1663695
 Statement 22b

Grantee Name and Address	Date of Award	Amount Awarded Amount Paid in 2000	Purpose	Amount Expended in 2000	Date of Report	Diversion and Verification?
The Alberta Library Edmonton, Alberta Canada	4/26/2000	\$901,296 88 \$901,296 88	to support Alberta's public libraries serving low-income communities with a gift of public access computers, internet access, and training of library staff	\$901,296 88	10/27/2000	**

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

Bill & Melinda Gates Foundation **2000 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c
 Form 990 PF December 31, 2001 EIN 91-1663695
 Statement 22c

Grantee Name and Address	Date of Award	Amount Awarded Amount Paid in 2000	Purpose	Amt expended in 2001 Date of Report	Diversion and Verification?	Notes
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability Washington, DC	11/2/1999	\$1,000,000 00 \$334,000 00	to support comprehensive benchmarking and review of academic standards and assessments between states	\$175,205 00 11/21/2001	**	
Alaska Council of School Administrators Douglas, AK	9/7/2000	\$4,974,112 00 \$1,243,528 00	to provide technical assistance to six rural, low income, culturally diverse Alaska School Districts	\$1,212,676 57 1/18/2002	**	
Bharatiya Vidya Bhavan Gandhi Institute Mumbai, India	8/29/2000	\$5,000,000 00 \$1,000,000 00	to expand access to free computer education throughout India	\$217,670 65 5/15/2002	**	
Deepam Education Society for Health Alwarpet, Chennai India	4/13/2000	\$1,001,077 00 \$259,014 00	to support reproductive health programs in India	\$173,544 00 2/28/2002	**	Grantee reported \$152,056 expended in 2000. Reports received after the Foundation filed its 2000 990PF clarify that the grantee expended \$85,470 of the 2000 grant funds in 2000, and expended the balance in 2001
Equilibres et Populations Paris, France	10/2/2000	\$1,000,000 00 \$500,000 00	to mobilize support in French, European and global francophone communities for reproductive health and education activities	\$316,222 00 2/28/2002	**	

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded</i> <i>Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amt expended in 2001</i> <i>Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
Family Planning Association of India Bhopal Madhya Pradesh, India	10/28/1999	\$1,629,282 00 \$772,452 00	to provide support for the Small Family by Choice Program	\$748,127 00 3/8/2002	**	
Family Planning Association of Pakistan Lahore, Pakistan	10/2/2000	\$1,377,325 00 \$692,542 00	to provide high quality family planning services in Pakistan	\$279,967 86 2/27/2002	**	
Francois-Xavier Bagnoud US Foundation New York, NY	6/1/2000	\$300,000 00 \$300,000 00	to support the HIV/AIDS/STD prevention in rural Rajasthan India	\$85,458 05 2/28/2002	**	
Instituto Chileno de Medicina Reproductiva Santiago, Chile	3/15/2000	\$2,805,157 00 \$941,719 00	to develop human resources for reproductive health in Latin America	\$604,442 00 3/5/2002	**	Grantee reported \$941,719 expended in 2000. Reports received after the Foundation filed its 2000 Form 990PF clarify that the grantee expended \$337,277 of the 2000 grant funds in 2000 and expended the balance in 2001
Partners in Population and Development Dhaka, Bangladesh	3/15/2000	\$3,000,000 00 \$1,000,000 00	to support the Global Training Program in Reproductive Health and Population. A Framework of Enhanced South-to-South Cooperation	\$877,679 00 3/18/2002	**	

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded</i> <i>Amount Paid in 2000</i>	<i>Purpose</i>	<i>Amt expended in 2001</i> <i>Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
World Population Foundation Hilversum, The Netherlands	7/10/2000	\$1,000,000 00 \$1,000,000 00	to provide support for reproductive health and family planning services in Asia and Africa	\$618,738 00 2/28/2002	**	

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

Bill & Melinda Gates Foundation **2001 Expenditure Responsibility Report**

Statement under Regulation Section 53.4945-5d Part VII-B 5c
 Form 990 PF December 31, 2001 EIN 91-1663695
 Statement 22d

Grantee Name and Address	Date of Award	Amount Awarded Amount Paid in 2001	Purpose	Amnt Expended in 2001 Date of Report	Diversion and Verification?	Notes
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability Washington, DC	11/2/1999	\$1,000,000 00 \$334,000 00	to support comprehensive benchmarking and review of academic standards and assessments between states	\$0 00 1/29/2002	**	
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability Washington, DC	9/18/2001	\$25,000 00 \$25,000 00	to support the National Education Summit in Palisades, NY on October 9-10, 2001	\$25,000 00 11/5/2001	**	
African Comprehensive HIV/AIDS Partnerships, Inc. Whitehouse Station, NJ	9/7/2001	\$50,000,000 00 \$2,260,734 00	to develop a large-scale demonstration project that brings together the public and private sectors to significantly reduce HIV transmission and advance management and treatment	\$1,657,908 00 4/25/2002	**	
Alaska Council of School Administrators Douglas, AK	9/7/2000	\$4,974,112 00 \$1,243,528 00	to provide technical assistance to six rural, low income, culturally diverse Alaska school districts	\$146,632 02 1/18/2002	**	

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
Alaska Council of School Administrators Douglas, AK	3/1/2001	\$345,592 00 \$345,592 00	to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change	\$188,911 03 1/18/2002	**	
Benton Foundation Washington, DC	8/10/2001	\$50,000 00 \$50,000 00	to support the Digital Divide Network	\$2,741 00 3/29/2002	**	
Carnegie Corporation of New York New York, NY	9/26/2001	\$25,000,000 00 \$3,012,000 00	to support urban high school reform through the Schools for a New Society initiative	\$1,293,000 00 3/14/2002	**	
Deepam Educational Society for Health Alwarpet, Chennai India	4/13/2000	\$1,001,077 00 \$360,640 00	to support the reproductive health program in India	\$124,256 00 2/28/2002	**	

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

Grantee Name and Address

Date of Award

**Amount Awarded
Amount Paid in 2001**

Purpose

**Amt Expended in 2001
Date of Report**

**Diversion and
Verification?**

Notes

Equilibres et Populations

Paris, France

10/2/2000

\$1,000,000 00
\$300,000 00

to mobilize support in the French, European, and global francophone communities for reproductive health and education activities

\$0 00
2/28/2002

**

Expanding the Circle of Excellence

Seattle, WA

8/15/2001

\$1,000 00
\$1,000 00

to support the Education Summit

\$990 32
12/5/2001

**

Idaho Association of School Administrators Inc.

Boise, ID

1/29/2001

\$350,000 00
\$350,000 00

to provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change

\$318,518 61
2/8/2002

**

Instituto Chileno de Medicina Reproductiva

Santiago, Chile

3/15/2000

\$2,805,157 00
\$931,719 00

to develop human resources for Reproductive Health in Latin America

\$645,549 00
3/5/2002

**

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amnt Expended in 2001 Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
Moxie Firecracker Inc. New York, NY	4/3/2001	\$1,000,000 00 \$600,000 00	to produce a two hour documentary examining the global AIDS crisis entitled Within Reach Hope for the Global AIDS Epidemic	\$589,319 71 1/22/2002	**	
Partners in Population and Development Dhaka, Bangladesh	3/15/2000	\$3,000,000 00 \$1,000,000 00	to support the Global Training Program in Reproductive Health and Population A Framework of Enhanced South-to-South Cooperation	\$355,315 00 3/18/2002	**	
Proyecto Bibliotecas Guatemala (Probigua) Antigua, Guatemala	8/13/2001	\$250,000 00 \$250,000 00	for the 2001 Access to Learning Award	\$30,415 74 3/6/2002	**	
Rural Development Institute Seattle, WA	5/26/1999	\$3,825,000 00 \$1,000,000 00	to support property rights and land reform activities for the world's farming families	\$511,162 00 4/10/2002	**	Grantee previously reported \$400,000 was spent in 2000 Subsequent report clarifies that \$400,000 was spent in 1999, and \$511,162 was spent in 2001

** To the knowledge of the Foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary

<i>Grantee Name and Address</i>	<i>Date of Award</i>	<i>Amount Awarded</i> <i>Amount Paid in 2001</i>	<i>Purpose</i>	<i>Amt Expended in 2001</i> <i>Date of Report</i>	<i>Diversion and Verification?</i>	<i>Notes</i>
Ryderwood Community Center Trust Ryderwood, WA	4/1/1999	\$271,500 00 \$118,500 00	to build a community center	\$118,500 00 8/15/2001	**	

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
00253CCZ8	AAMES MTG TR	873,828 50	874,077 28
00253CGC5	AAMES MTG TRUST	914,833 16	919,532 84
63859HAA0	ABS NATIONSBANK	4,396,928 04	4,350,995 09
004421AQ6	ACE SEC CORP HOME RQUITY LN TR	4,752,162 37	4,754,176 34
00755WHB5	ADVANTA MORTGAGE LOAN	2,095,801 08	2,101,585 07
00755WAT3	ADVANTA MTG LN TR	548,869 77	550,412 09
00755WEM4	ADVANTA MTG LN TR	7,986,459 34	7,987,198 89
00757CAB4	ADVANTA REVOLVING HOME EQUITY	2,152,818 43	2,151,497 89
00103RAB2	AESOP FDG II LLC	10,000,000 00	10,224,277 00
00105HEK8	AFC MTG LN TR	25,921,871 17	25,857,066 49
009341AM0	AIRCRAFT FIN TR	3,389,637 32	3,357,469 66
0188049B2	ALLIANT TECHSYSTEMS INC	992,500 00	998,256 50
02311P120	AMATEK INDS PTY LTD	6,445 00	-
02311P146	AMATEK INDUS PTY LTD	1,527,641 00	-
02582JBS8	AMER EXPRESS CR ACC MASTER TR	10,000,000 00	10,000,075 00
02582JBC3	AMERICAN EXPRESS CR ACCOUNT	12,000,000 00	12,017,479 20
03061NDR7	AMERICREDIT AUTO RECBLES TR	3,050,000 00	3,062,329 01
03061NDK2	AMERICREDIT AUTO RECEIVABLE	316,432 11	321,077 33
03061NBW8	AMERICREDIT AUTOMOBILE	2,129,007 76	2,186,214 20
03061NCP2	AMERICREDIT AUTOMOBILE	17,197,639 10	17,659,739 66
03061NCW7	AMERICREDIT AUTOMOBILE	4,564,072 74	4,603,106 51
03061NCW7	AMERICREDIT AUTOMOBILE	3,286,132 37	3,314,236 69
03061NEL9	AMERICREDIT AUTOMOBILE REC TR	20,000,000 00	20,020,122 00
03061NDP1	AMERICREDIT AUTOMOBILE REC TR	11,089,212 67	11,256,437 99
039006BG5	ARCADIA AUTO REVEIVABLE TR	11,956,329 22	12,193,457 90
039006AU5	ARCADIA AUTOMOBILE RECEIVABLES	3,000,000 00	3,070,906 20
039006BX8	ARCADIA AUTOMOBILE RECV TR	1,596,395 48	1,614,792 18
00204AAC5	ARG FDG CORP	1,110,000 00	1,152,313 20
00204AAD3	ARG FDG CORP	10,000,000 00	10,028,100 00
00204AAF8	ARG FDG CORP	4,000,000 00	4,003,600 00
040114BJ8	ARGENTINA REP	90,000 00	88,200 00
040114BL3	ARGENTINA REP	300,000 00	97,500 00
402514I16	ARGENTINA(REP OF)	84,000,000 00	36,498,000 00
0409959C8	ARGOSY GAMING COMPANY	995,000 00	1,001,169 00
'0429919E1	ARMKEL LLC	374,062 50	374,810 62
00207YAE6	ASAT FIN LLC	3,274,700 00	1,997,567 00
04542BAA0	ASSET BACKED FDG CORP	11,409,401 44	11,367,186 65
04541GAW2	ASSET BACKED SECS CORP HOME EQ	680,131 40	680,492 21
04541GAW2	ASSET BACKED SECS CORP HOME EQ	10,678,061 64	10,683,726 35
04541GBU5	ASSET BACKED SECS CORP HOME EQ	44,039,725 39	44,069,328 89
045424BF4	ASSET SECURITIZATION CORP	1,257,854 33	1,323,344 01
045424FE3	ASSET SECURITIZATION CORP	2,000,000 00	2,088,497 20
046001AC7	ASSOCIATES AUTO REC TR	848,575 06	873,497 71
046001AG8	ASSOCIATES AUTOMOBILE RECEIVAB	25,750,000 00	26,500,143 85
046004AA5	ASSOCIATES CR CARD MASTER NT	20,000,000 00	20,012,610 00
046036AA7	ASSOCIATES MANUFACTURES HSG	20,835,721 78	20,835,721 78
00206LAN5	AT+T UNVL CARD MASTER TR	5,000,000 00	4,999,883 00
613624I18	AUSTRALIA (GOVT OF)	630,000,000 00	326,349,695 32
99X019907	AUSTRALIA BBILL 90 DAY FUTURES	5,000,000,000 00	-
99X017927	AUSTRALIA BBILL 90DAY FUTURES	5,000,000,000 00	-
99X022836	AUSTRALIA BBILL 90DAY FUTURES	10,700,000,000 00	-
99X025888	AUSTRALIA BBILL 90DAY FUTURES	3,500,000,000 00	-
99X042628	AUSTRALIA TBONDS 10YR FUTURES	22,100,000 00	-

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99X044251	AUSTRALIA TBONDS 3YR FUTURES	900,000 00	-
605863I12	AUSTRALIA(CMNWLTH)	437,000,000 00	252,041,737 31
05366VAC2	AVIATION CAP GROUP TR	8,635,000 35	8,504,611 84
05947NAQ7	BANC AMER LARGE LN INC	214,500,000 00	1,501,500 00
058904AG8	BANC ONE AUTO GRANTOR TR	564,485 56	570,305 41
06051AAA0	BANK OF AMERICA AUTO LN BACKED	2,700,000 00	2,699,109 00
0669969M3	BANKTRUST MTGE TRUST	3,270,647 13	3,282,028 98
07324QAA4	BAYVIEW FINL ASSET TR	2,500,000 00	447,500 00
07324QAK2	BAYVIEW FINL ASSET TR	23,916,287 00	4,910,013 72
07324QAL0	BAYVIEW FINL ASSET TR	13,251,512 08	13,230,309 66
073249AW4	BAYVIEW FINL MTG LN TR	1,068,714 74	1,074,913 29
05535DCD4	BCF L L C	822,874 15	843,923 27
07384MAL6	BEAR STEARNS ARM TR	1,046,937 00	1,061,487 54
07384MAN2	BEAR STEARNS ARM TR	828,847 01	846,254 29
07383FBE7	BEAR STEARNS COML MTG SECS INC	1,700,000 00	1,799,519 53
07384YAE6	BEAR STEARNS SECS TR	16,741,000 00	1,808,028 00
07384YAE6	BEAR STEARNS SECS TR	4,300,000 00	464,400 00
567923I10	BELGIUM (KINGDOM OF)	25,000,000 00	22,256,011 78
587638I10	BELGIUM (KINGDOM OF)	4,000,000 00	3,711,776 40
702593I17	BELGIUM KINGDOM OF	900,000 00	789,954 48
081905AG6	BENEFICIAL HOME EQUITY LN TR	641,577 35	642,013 75
055959AM2	BMW VEHICLE OWNER TR	17,338,294 53	17,493,604 03
09775PAE8	BOMBARDIER RECEIVABLES TR I	10,000,000 00	9,999,992 00
414737I19	BRAZIL(FEDERATIVE REPUBLIC)	1,440,000 00	1,235,952 00
110709DJ8	BRITISH COLUMBIA PROV CDA	20,000,000 00	13,432,631 99
110709EQ1	BRITISH COLUMBIA PROV CDA	10,000,000 00	9,946,810 00
110709ER9	BRITISH COLUMBIA PROV CDA	15,000,000 00	9,569,857 58
11942WAD9	BUENOS AIRES PROV BUENOS	1,000,000 00	240,000 00
713055I14	BUNDESREPUBLIK DEUTSCHLAND	496,000 00	441,623 75
12489WCD4	C BASS TR	1,868,559 79	1,875,801 02
12489WDF8	C BASS TR	2,696,751 91	2,731,359 06
12489WDJ0	C BASS TR	4,484,650 40	4,487,131 76
12489WDR2	C BASS TR	43,000,000 00	1,062,100 00
541948I18	CADES	840,000 00	1,263,919 45
130335AN2	CALIFORNIA INFRA + ECONOMIC	7,100,000 00	7,361,280 00
130335AE2	CALIFORNIA INFRASTRUCTURE	875,793 12	887,821 18
130335AF9	CALIFORNIA INFRASTRUCTURE	13,650,000 00	14,156,415 00
130335AM4	CALIFORNIA INFRASTRUCTURE	2,569,537 22	2,589,605 31
'137993986	CANADA BANKERS ACCEP FUTURES	18,500,000 00	-
'137993994	CANADA BANKERS ACCEP FUTURES	11,250,000 00	-
'137994968	CANADA BANKERS ACCEP FUTURES	9,250,000 00	-
'137994976	CANADA BANKERS ACCEP FUTURES	27,750,000 00	-
135087WL4	CANADA GOVT	75,000,000 00	48,586,948 76
135087WS9	CANADA GOVT	10,000,000 00	10,040,270 00
135087WY6	CANADA GOVT	450,000,000 00	299,781,614 80
135087XB5	CANADA GOVT	535,000,000 00	354,664,209 26
135087XF6	CANADA GOVT	18,000,000 00	11,648,125 43
'136999984	CANADA GOVT BONDS 10YR FUTURES	19,800,000 00	-
12476VAA9	CAPCO AMER SECURITIZATION CORP	904,433 73	928,316 93
139732BB6	CAPITAL AUTO RECEIVABLES ASSET	9,203,635 10	9,292,726 29
139732BW0	CAPITAL AUTO RECEIVABLES ASSET	15,000,000 00	15,013,650 00
139732BW0	CAPITAL AUTO RECEIVABLES ASSET	3,000,000 00	3,002,790 00
14040KBC1	CAPITAL ONE MASTER TR	9,800,000 00	10,239,799 50

Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
12478L9E3	CBA MTH CORP	1,000,000 00	995,000 00
152314BY5	CENTEX HOME EQUITY LN TR	40,636 64	40,595 17
152314DR8	CENTEX HOME EQUITY LN TR	4,691,982 73	4,689,266 07
152314DV9	CENTEX HOME EQUITY LN TR	1,942,503 40	1,946,085 76
161505BX9	CHASE COML MTG SECS CORP	1,186,325 92	1,233,743 37
161505DK5	CHASE COML MTG SECS CORP	1,500,000 00	1,595,060 85
16151RAG8	CHASE CR CARD OWMER TR	5,000,000 00	5,001,252 00
16151RAK9	CHASE CR CARD OWNER TR	20,000,000 00	20,021,888 00
16151RAN3	CHASE CR CARD OWNER TR	5,000,000 00	5,006,059 00
16151RAU7	CHASE CR CARD OWNER TR	15,000,000 00	15,000,121 50
161542BD6	CHASE FDG LN ACQUISITION TR	18,331,130 12	18,336,645 96
161542BD6	CHASE FDG LN ACQUISITION TR	1,797,169 63	1,797,710 40
161551DQ6	CHASE FDG TR	9,570,363 44	9,554,904 43
161551EU6	CHASE FDG TR	1,957,779 21	1,955,726 09
161581BH5	CHASE MANAHATTAN AUTO OWNER TR	9,146,764 27	9,336,832 20
161581BW2	CHASE MANHATTAN AUTO OWNER TR	2,100,000 00	2,094,912 12
161581BX0	CHASE MANHATTAN AUTO OWNER TR	745,000 00	738,457 26
16162RBD1	CHASE MTG FIN CORP	1,000,000 00	1,009,103 90
166778BF6	CHEVY CHASE AUTO RECEIVABLES T	3,000,000 00	3,012,180 00
166778AT7	CHEVY CHASE AUTO RECIEVABLES	3,468,150 15	3,493,023 37
12557RAD4	CIT EC EF	2,360,000 00	2,376,085 05
1729969W2	CITADEL BROADCASTING	1,500,000 00	1,487,700 00
17305EAF2	CITIBANK CR CARD ISSUANCE TR	30,000,000 00	29,993,625 00
17305EAL9	CITIBANK CR CARD ISSUANCE TR	15,000,000 00	15,010,357 50
17305EAN5	CITIBANK CR CARD ISSUANCE TR	15,000,000 00	14,996,731 50
17305EAR6	CITIBANK CR CARD ISSUANCE TR	1,500,000 00	1,505,390 63
17305EAS4	CITIBANK CR CARD ISSUANCE TR	1,140,000 00	1,140,000 00
17303CAH4	CITIBANK CR CARD MASTER TR I	15,600,000 00	15,685,034 04
172953KD2	CITICORP MTG SECS INC	200,000 00	173,312 00
12599M962	CMBS AAA INDEX	(7,700 00)	(77,000 00)
12599M970	CMBS AAA INDEX	7,700 00	77,000 00
200466AA8	COMM 1999 1	261,859 44	270,383 80
200467AA6	COMM 2000 FL1	878,325 11	877,552 01
200467AF5	COMM 2000 FL1	4,000,000 00	3,998,836 00
20046WAC7	COMM 2001 FL4	550,000 00	546,739 27
20046VAA3	COMM 2001 FL5	935,000 00	935,000 00
201730AA6	COMML MTG ASSET TR	835,614 64	867,454 40
1219999Q1	COMMUNITY HEALTH TERM LOAN D	1,491,803 01	1,496,278 42
207678AA1	CONNECTICUT RRB SPL PURP TR	12,076,104 00	12,259,306 95
207678AA1	CONNECTICUT RRB SPL PURP TR	1,603,032 98	1,627,352 11
20847TAY7	CONSECO FIN HOME EQUITY LN TR	17,600,000 00	2,868,800 00
20847RAH8	CONSECO FIN HOME LN TR	2,000,000 00	2,126,250 00
20846QFH6	CONSECO FIN SECURITIZATION CO	1,000,000 00	1,001,560 00
20846QDT2	CONSECO FIN SECURITIZATIONS	1,600,000 00	1,693,488 00
20846QGC6	CONSECO FIN SECURITIZATIONS	1,500,000 00	1,498,590 00
20846QHP6	CONSECO FIN SECURITIZATIONS	30,000,000 00	2,637,000 00
20846QBU1	CONSECO FIN SECURITIZATIONS CO	7,686,950 17	7,679,724 44
20846QHL5	CONSECO FIN SECURITIZATIONS CO	600,000 00	606,139 98
20846QHV3	CONSECO FIN SECURITIZATIONS CO	620,000 00	618,182 78
20846QCW6	CONSECO FINANCE SEC CORP	3,863,007 47	3,874,453 56
210805DD6	CONTINENTAL AIRLS PASS THRU	1,950,965 88	1,771,086 83
210805DC8	CONTINENTAL AIRLS PASS THRU TR	500,000 00	405,000 00
210805DL8	CONTINENTAL AIRLS PASS THRU TR	692,723 80	554,179 04

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
089877II7	CONVERSION	2,800,000 00	4,611,652 52
089877II7	CONVERSION	4,400,000 00	7,247,138 68
564171II9	CORE 1999 1 LTD	3,219,411 93	2,862,742 88
2219959N5	COTT CORP	241,250 00	241,853 13
222374AC4	COUNTRYWIDE HOME EQUITY LN TR	993,105 60	991,864 22
22237WAA6	COUNTRYWIDE HOME LN TR	831,900 75	836,576 03
548514II1	COUNTRYWIDE HOME LOANS	15,600,000 00	15,526,945 20
548514II1	COUNTRYWIDE HOME LOANS	10,000,000 00	9,970,000 00
22540AER5	CREDIT SUISSE FIRST BOSTON	2,000,000 00	2,088,375 00
22540AAL2	CREDIT SUISSE FIRST BOSTON MTG	2,000,000 00	2,108,200 00
22540AAM0	CREDIT SUISSE FIRST BOSTON MTG	1,000,000 00	1,063,108 30
22540AJL3	CREDIT SUISSE FIRST BOSTON MTG	985,935 86	1,013,702 28
22540WCM0	CREDIT SUISSE FIRST BOSTON MTG	28,123,197 00	28,670,193 18
22542FAB1	CREDIT SUISSE FIRST BOSTON MTG	10,211,807 12	10,216,409 58
228372AC2	CROWN HOME EQUITY LN TR	-	-
228820AB2	CRUSADE GLOBAL TR	25,000,000 00	25,000,000 00
126671AS5	CWABS INC	3,224,896 66	3,225,289 45
126671BE5	CWABS INC	5,051,944 53	5,053,651 58
126671FY7	CWABS INC	3,788,831 33	3,784,095 29
126671MF0	CWABS INC	1,354,391 19	1,354,672 63
126671MP8	CWABS INC	9,115,867 00	9,104,058 31
126671NA0	CWABS INC	43,292,939 99	43,180,378 35
126690K54	CWMBS INC	3,000,000 00	3,065,625 00
126691UX0	CWMBS INC	8,156,814 65	8,437,164 37
12669AV68	CWMBS INC PASS THROUGH CTFS	1,000,000 00	1,006,560 00
12669BM58	CWMBS INC PASS THRU CTFS	3,793,024 42	3,867,671 14
23383VAB6	DAIMLER CHRYSLER AUTO TR	13,353,278 49	13,582,687 81
23383VAJ9	DAIMLERCHRYSLER AUTO TR	7,228,492 88	7,289,642 31
23383VAK6	DAIMLERCHRYSLER AUTO TR	1,500,000 00	1,550,625 00
23383VAM2	DAIMLERCHRYSLER AUTO TR	3,849,150 89	3,879,984 51
23383VAX8	DAIMLERCHRYSLER AUTO TR	20,000,000 00	20,216,836 00
23383VBC3	DAIMLERCHRYSLER AUTO TR	2,300,000 00	2,321,692 68
23383VBC3	DAIMLERCHRYSLER AUTO TR	3,000,000 00	3,028,294 80
23383VBG4	DAIMLERCHRYSLER AUTO TR	870,000 00	868,596 34
24227TAD5	DEALER AUTO RECIEVABLES TR	45,434 80	45,649 04
247367AV7	DELTA AIR LINES	1,300,000 00	1,218,789 00
24763LFC9	DELTA FDG HOME EQUITY LN TR	322,667 69	6,550 15
24763LFT2	DELTA FDG HOME EQUITY LN TR	533,552 44	12,965 32
24763LGZ7	DELTA FDG HOME EQUITY LN TR	310,107 86	310,574 91
250854AF3	DETROIT EDISON SECURITIZATION	3,600,000 00	3,660,286 68
25466KDS5	DISCOVER CARD MASTER TR 1	15,000,000 00	15,435,990 00
25466KAW9	DISCOVER CARD MT 1	20,000,000 00	20,025,222 00
25466KBD0	DISCOVER CARD MT 1	14,000,000 00	13,999,245 40
25466KCC1	DISCOVER CARD MT 1	2,000,000 00	2,006,860 00
25466KCJ6	DISCOVER CARD MT 1	15,000,000 00	15,197,970 00
25475YAG3	DISTRIBUTION FINL SVCS MASTER	10,200,000 00	10,202,297 04
25475MAC8	DISTRIBUTION FINL SVCS RV TR	747,978 84	750,080 66
23321PC55	DLJ MTG ACCEP CORP	1,259,392 62	1,303,181 70
2569969E1	DOANE PET 542	101,423 65	94,993 39
2569919D4	DOANE PET CARE	110,633 07	103,618 93
2569969F8	DOANE PET CARE	82,214 20	77,001 82
256992934	DOANE PET CARE COMPANY	2,696 69	2,525 72
26157V9C3	DRESSER INC	995,000 00	998,681 50

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
23330X9B8	DRS TECHNOLOGIES INC	399,000 00	401,234 40
262444AA0	DRYDEN INV TR	513,369 24	522,912 77
264105AC1	DUCK AUTO OWNER TR	834,605 31	843,081 56
264105AG2	DUCK AUTO OWNER TR	2,232,127 54	2,253,751 28
264105AH0	DUCK AUTO OWNER TRUST	27,578,756 10	27,493,261 96
539603II3	DUTCH GOVT	5,193,000 00	4,736,974 33
99MULLII5	DUTCH MBS BV	1,612,691 74	1,435,318 73
268917EV9	EQCC HOME EQUITY LN TR	19,233,679 05	19,227,524 27
268917EY3	EQCC HOME EQUITY LN TR	1,404,575 14	1,412,904 27
99X021796	EURIBOR FUTURES	9,250,000 00	-
99X028601	EURIBOR FUTURES	14,500,000 00	-
99X028619	EURIBOR FUTURES	75,000,000 00	-
99X028619	EURIBOR FUTURES	(3,000,000 00)	-
99X028627	EURIBOR FUTURES	1,250,000 00	-
99X044236	EURIBOR FUTURES	(2,750,000 00)	(120,369 18)
99X044269	EURIBOR FUTURES	2,750,000 00	406,285 17
99X044863	EURIBOR FUTURES	865,000 00	219,498 58
99X041778	EURIBOR MIDCURVE FUTURES	(697,500 00)	(18,631 00)
99X041786	EURIBOR MIDCURVE FUTURES	767,500 00	58,085 54
99X041794	EURIBOR MIDCURVE FUTURES	425,000 00	5,676 11
99X026654	EURO YEN FUTURES	5,500,000 00	-
99X030003	EURO YEN FUTURES	5,500,000 00	-
99X035747	EURO YEN FUTURES	(9,750,000 00)	-
99X042057	EURO YEN FUTURES	(2,500,000 00)	-
'280993999	EURODOLLAR FUTURES	72,750,000 00	-
'280993999	EURODOLLAR FUTURES	34,000,000 00	-
'280993999	EURODOLLAR FUTURES	81,500,000 00	-
'280993999	EURODOLLAR FUTURES	474,500,000 00	-
28099X910	EURODOLLAR FUTURES	23,250,000 00	-
28099X910	EURODOLLAR FUTURES	38,750,000 00	-
28099X910	EURODOLLAR FUTURES	23,000,000 00	-
28099X910	EURODOLLAR FUTURES	137,500,000 00	-
28099X928	EURODOLLAR FUTURES	50,000,000 00	-
28099X928	EURODOLLAR FUTURES	39,000,000 00	-
29899N961	EURODOLLAR FUTURES	13,500,000 00	-
29999L931	EURODOLLAR FUTURES	\$ (327,500 00)	\$ (314,400 00)
29999L931	EURODOLLAR FUTURES	(330,000 00)	(316,800 00)
29999L931	EURODOLLAR FUTURES	(1,940,000 00)	(1,862,400 00)
29999L949	EURODOLLAR FUTURES	(220,000 00)	(165,000 00)
29999L949	EURODOLLAR FUTURES	(220,000 00)	(165,000 00)
29999L949	EURODOLLAR FUTURES	(1,287,500 00)	(965,625 00)
31282YC80	FED HM LN PC	2,043,808 97	359,301 62
31292HMX9	FED HM LN PC	842,578 82	883,654 54
31297XV50	FED HM LN PC	111,614 51	115,241 98
31293SF79	FED HM LN PC C28290	23,282 32	23,347 74
313401MQ1	FED HM LN PC 170086	117,184 85	135,207 88
31340LEP8	FED HM LN PC 180142	151,275 67	167,628 57
31344MSB8	FED HM LN PC 283214	116,067 00	128,671 88
31290KNK1	FED HM LN PC 554894	533,249 20	597,079 13
31290KS75	FED HM LN PC 555042	72,111 38	82,920 88
31290K2Q1	FED HM LN PC 555283	865,330 21	952,815 09
31290K2R9	FED HM LN PC 555284	110,526 80	123,325 80
31290K3D9	FED HM LN PC 555296	576,027 66	635,934 54

Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31346SY67	FED HM LN PC 645233	769,052 19	787,315 64
31295KUC6	FED HM LN PC 786879	1,191,071 87	1,220,848 67
31295LBT8	FED HM LN PC 787250	2,974,663 20	3,069,480 59
31295LCW0	FED HM LN PC 787285	265,815 87	280,228 41
31295LE40	FED HM LN PC 787355	1,365,929 80	1,400,078 04
31295LE57	FED HM LN PC 787356	4,081,634 26	4,183,675 12
3128HDR68	FED HM LN PC 846809	1,000,950 96	1,025,974 73
3128HDSC4	FED HM LN PC 846815	4,439,201 99	4,550,182 04
31295WVA3	FED HM LN PC A01509	343,812 88	381,219 72
31295WVN5	FED HM LN PC A01521	609,241 36	670,287 34
31292GT71	FED HM LN PC C00574	1,904,309 43	1,941,500 59
31292GXH4	FED HM LN PC C00680	839,675 10	828,238 73
31292G4U7	FED HM LN PC C00835	455,975 67	458,624 89
31292HFS8	FED HM LN PC C01077	408,195 19	431,911 33
31292HGL2	FED HM LN PC C01103	72,157 76	74,502 89
31292HJD7	FED HM LN PC C01160	1,737,948 58	1,742,814 84
31293HT37	FED HM LN PC C20570	394,596 78	389,206 59
31293JVH9	FED HM LN PC C21516	907,733 83	895,334 19
31293PQB4	FED HM LN PC C25850	441,428 55	443,993 25
31293PUU7	FED HM LN PC C25995	256,942 01	257,664 02
31293QLP6	FED HM LN PC C26634	314,639 20	315,523 34
31293QT94	FED HM LN PC C26876	431,179 45	433,684 60
31293QUZ4	FED HM LN PC C26900	366,763 39	368,894 29
31293SF61	FED HM LN PC C28289	329,895 98	330,822 99
31294BTY1	FED HM LN PC C35067	72,375 69	72,579 07
31297YWW8	FED HM LN PC C41561	106,376 97	111,562 85
31298A2V4	FED HM LN PC C42588	950,959 22	981,865 39
31298A4H3	FED HM LN PC C42624	141,093 95	147,972 28
31298BU90	FED HM LN PC C43308	331,643 85	347,811 49
31298BVW8	FED HM LN PC C43329	577,123 45	595,879 96
31298B3D1	FED HM LN PC C43496	50,330 74	52,784 36
31298C2R9	FED HM LN PC C44384	101,059 22	105,985 86
31298DBK2	FED HM LN PC C44542	269,456 05	285,111 45
31298EQF5	FED HM LN PC C45854	915,436 49	945,188 18
31298HT32	FED HM LN PC C48670	79,114 28	79,213 17
31298HWV6	FED HM LN PC C48760	835,575 11	876,309 40
31298H6T0	FED HM LN PC C48982	85,341 93	85,448 61
31298JTS3	FED HM LN PC C49561	300,604 64	300,980 40
31298LGW3	FED HM LN PC C50213	262,227 40	262,555 18
31298MA72	FED HM LN PC C50930	649,935 51	681,619 87
31298M6B8	FED HM LN PC C51766	144,425 52	144,606 05
31298NLL7	FED HM LN PC C52131	49,573 46	48,535 39
31298NX75	FED HM LN PC C52502	22,577,162 99	22,640,379 05
31298N5P6	FED HM LN PC C52654	222,997 67	227,386 26
31298PZK9	FED HM LN PC C53446	2,376,154 46	2,382,807 69
31298P6N5	FED HM LN PC C53577	42,240 30	44,299 51
31298RNX0	FED HM LN PC C54906	37,529 38	39,358 94
31298RZH2	FED HM LN PC C55244	5,066,188 28	5,230,839 40
31298R4C7	FED HM LN PC C55319	390,679 05	409,724 65
31298TMT6	FED HM LN PC C56670	647,332 45	668,370 75
31298VMB0	FED HM LN PC C58454	2,560,690 10	2,643,912 53
313977AD2	FED HM LN PC D38104	93,346 92	105,510 02
3128F3Q97	FED HM LN PC D64080	270,499 67	308,266 83

Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3128FCM1	FED HM LN PC D71040	414,319 50	459,604 62
31294JSP4	FED HM LN PC E00526	55,677 49	56,234 26
31294JST6	FED HM LN PC E00530	17,685 28	17,862 13
31294JSV1	FED HM LN PC E00532	360,705 46	370,480 58
31294JS82	FED HM LN PC E00543	139,239 90	140,458 25
31294JTW8	FED HM LN PC E00565	211,830 69	214,825 98
31294JT32	FED HM LN PC E00570	204,088 40	206,974 21
31294JUH9	FED HM LN PC E00584	92,940 72	93,753 95
31294JWU8	FED HM LN PC E00659	833,565 80	843,910 35
31294JW61	FED HM LN PC E00669	4,045,056 84	4,095,256 00
31294J3J5	FED HM LN PC E00801	340,794 86	352,722 68
31294J4Q8	FED HM LN PC E00831	113,287 29	117,252 35
31294J5E4	FED HM LN PC E00845	816,896 68	845,488 06
31280P3F5	FED HM LN PC E68898	60,008 85	60,608 94
3128GDNF3	FED HM LN PC E78490	24,937 74	25,124 77
3128GGVU4	FED HM LN PC E80627	262,196 48	263,261 00
3128GJER4	FED HM LN PC E81944	314,753 89	325,770 28
3128GLD41	FED HM LN PC E83723	2,351,534 48	2,364,256 28
31283GLU9	FED HM LN PC G00339	40,809 17	45,249 21
31283HHL2	FED HM LN PC G01135	812,834 27	852,459 94
31283HNJ0	FED HM LN PC G01293	3,541,778 20	3,714,439 89
3128DBPA9	FED HM LN PC G40417	22,304,580 16	22,983,754 63
3128DDQV8	FED HM LN PC G50468	132,356 60	134,482 25
31297YJT0	FED HM LN PC C41174	99,746 48	102,988 24
31293TFC6	FED HM LN PC C29163	423,371 03	425,830 82
3128GGSB0	FED HM LN PC E80514	43,744 04	45,275 08
31297YY97	FED HM LN PC C41636	4,190,118 81	4,394,387 10
31292HAK0	FED HM LN PC C00910	573,283 21	592,092 63
31292HA87	FED HM LN PC C00931	22,536 66	22,599 99
31292HD68	FED HM LN PC C01025	537,480 99	563,683 19
31293JDF3	FED HM LN PC C21002	364,269 84	359,293 91
31293QHP1	FED HM LN PC C26538	52,085 29	52,231 65
31293QNF6	FED HM LN PC C26690	103,552 56	101,708 29
31293VF72	FED HM LN PC C30190	-	-
31294EV30	FED HM LN PC C37834	82,998 40	87,044 57
31294FQN9	FED HM LN PC C38561	21,708 64	21,735 78
31282YCW7	FED HM LN PC S10085	2,244,322 15	488,140 07
3128GEZ68	FED HM LN PCE79765	268,328 53	271,658 49
313399WP8	FED HOME LN MTG	2,000,000 00	2,070,200 00
31292HJF2	FED HOME LN PC C01162	322,867 33	341,625 92
31298BVR9	FED HOME LN PC C43324	544,150 47	561,835 36
31294KEX9	FED HOME LN PC E01050	641,354 24	654,380 14
3128GM2D1	FED HOME LN PC E85272	947,277 85	967,672 74
706450I16	FED HOME LOAN MTG	60,000,000 00	54,021,518 47
31359W6B2	FED NATL MTG ASS GTD REMIC	3,077,923 93	325,028 77
313385TH9	FEDERAL HOME LN BK CONS DSC NT	500,000 00	492,332 30
3133MCHS7	FEDERAL HOME LN BKS	35,000,000 00	37,407,615 00
3133MDJU8	FEDERAL HOME LN BKS	43,000,000 00	43,280,274 00
3133MFCK2	FEDERAL HOME LN BKS	25,000,000 00	25,428,650 00
3133MJ2A7	FEDERAL HOME LN BKS	19,920,000 00	19,764,424 80
3133982A6	FEDERAL HOME LN MTG CORP	5,827,846 00	1,053,189 68
3133TH5J2	FEDERAL HOME LN MTG CORP	9,527,709 00	9,697,873 88
3133THSA6	FEDERAL HOME LN MTG CORP	17,672,000 00	17,892,900 00

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3133TKHR4	FEDERAL HOME LN MTG CORP	8,989,094 00	9,157,639 51
3133TKW55	FEDERAL HOME LN MTG CORP	1,232,760 60	1,238,147 76
3133TM6Q4	FEDERAL HOME LN MTG CORP	8,853,777 40	191,143 31
3133TPGG8	FEDERAL HOME LN MTG CORP	2,720,800 71	137,483 69
3133TQLD7	FEDERAL HOME LN MTG CORP	5,670,466 40	5,785,633 57
3133TULG1	FEDERAL HOME LN MTG CORP	3,000,000 00	3,068,400 00
3133TV6N1	FEDERAL HOME LN MTG CORP	2,000,000 00	2,040,200 00
3134A3YM2	FEDERAL HOME LN MTG CORP	1,960,000 00	2,076,071 20
3134A4DY7	FEDERAL HOME LN MTG CORP	1,500,000 00	1,486,635 00
3134A4FM1	FEDERAL HOME LN MTG CORP	7,000,000 00	7,113,750 00
3134A4GK4	FEDERAL HOME LN MTG CORP	25,000,000 00	25,695,250 00
3134A4GK4	FEDERAL HOME LN MTG CORP	(25,000,000 00)	(25,695,250 00)
3134A4GK4	FEDERAL HOME LN MTG CORP	3,255,000 00	3,345,521 55
3134A4HF4	FEDERAL HOME LN MTG CORP	25,000,000 00	24,496,000 00
3133TE2M5	FEDERAL HOME LN MTG CORP CTF	43,514,102 50	44,452,266 55
313397RG8	FEDERAL HOME LN MTG DISC NTS	10,000,000 00	9,967,700 00
313397RQ6	FEDERAL HOME LN MTG DISC NTS	55,000 00	54,978 00
313397SF9	FEDERAL HOME LN MTG DISC NTS	2,300,000 00	2,284,694 78
313397TB7	FEDERAL HOME LN MTG DISC NTS	8,100,000 00	8,060,512 50
313397TK7	FEDERAL HOME LN MTG DISC NTS	900,000 00	889,991 25
313397TK7	FEDERAL HOME LN MTG DISC NTS	530,000 00	524,105 96
313397TR2	FEDERAL HOME LN MTG DISC NTS	6,500,000 00	6,440,546 67
3129114W7	FEDERAL HOME LN MTG PC GTD	2,349,103 61	2,370,386 49
312915VY4	FEDERAL HOME LN MTG PC GTD	175,783 36	178,859 57
3133T0G4	FEDERAL HOME LN MTG PC GTD	7,779,913 68	7,845,498 35
3133T0KH6	FEDERAL HOME LN MTG PC GTD	8,031,482 20	8,136,855 24
3133T0SV7	FEDERAL HOME LN MTG PC GTD	191,119 38	16,900 69
3133T13Z3	FEDERAL HOME LN MTG PC GTD	5,515,839 00	5,587,103 63
3133T2KQ2	FEDERAL HOME LN MTG PC GTD	2,093,330 50	2,112,882 20
3133T2LR9	FEDERAL HOME LN MTG PC GTD	80,463 07	81,116 43
3133T2YQ7	FEDERAL HOME LN MTG PC GTD	9,220,547 28	9,355,181 10
3133T4NB8	FEDERAL HOME LN MTG PC GTD	22,424,050 90	22,820,485 69
3133TEBV5	FEDERAL HOME LN MTG PC GTD	4,891,579 00	4,978,698 02
3133TG6M6	FEDERAL HOME LN MTG PC GTD	14,939,647 66	15,213,491 40
3133TGY78	FEDERAL HOME LN MTG PC GTD	23,325,167 47	23,808,742 50
3133TL3A4	FEDERAL HOME LN MTG CORP	6,015,483 80	6,091,339 05
31294KDN2	FEDERAL HOME LN PC E01009	335,173 27	341,980 64
'3099999E2	FEDERAL HOUSING AUTHORITY	461,163 38	472,404 24
'313549966	FEDERAL MOGUL CORP	1,500,000 00	1,500,000 00
31358SSW2	FEDERAL NATL MTG ASSN	5,590,228 89	376,781 43
31359MGJ6	FEDERAL NATL MTG ASSN	1,610,000 00	1,711,124 10
31359MGT4	FEDERAL NATL MTG ASSN	6,310,000 00	6,409,571 80
31359MGU1	FEDERAL NATL MTG ASSN	20,000,000 00	20,033,600 00
31359MGV9	FEDERAL NATL MTG ASSN	10,000,000 00	10,036,830 00
31359MHJ5	FEDERAL NATL MTG ASSN	5,000,000 00	5,129,700 00
31359MHS5	FEDERAL NATL MTG ASSN	20,000,000 00	20,393,800 00
31359MLH4	FEDERAL NATL MTG ASSN	11,125,000 00	10,897,271 25
31359MLH4	FEDERAL NATL MTG ASSN	25,000,000 00	24,488,250 00
31359MLS0	FEDERAL NATL MTG ASSN	17,880,000 00	17,318,389 20
31359MLU5	FEDERAL NATL MTG ASSN	4,635,000 00	4,604,594 40
31359NTL5	FEDERAL NATL MTG ASSN	1,214,050 29	1,223,532 02
31359XGL7	FEDERAL NATL MTG ASSN	5,075,000 00	5,366,812 50
3136F0LN0	FEDERAL NATL MTG ASSN	25,000,000 00	25,265,500 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
313920XU9	FEDERAL NATL MTG ASSN	14,631,399 15	14,626,093 80
313921TY4	FEDERAL NATL MTG ASSN	4,000,000 00	4,109,600 00
313921YH5	FEDERAL NATL MTG ASSN	3,500,000 00	3,556,875 00
31364JT29	FEDERAL NATL MTG ASSN BKD SECS	985,526 81	173,846 93
313589RG0	FEDERAL NATL MTG ASSN DISC NTS	5,000,000 00	4,999,430 55
313589SF1	FEDERAL NATL MTG ASSN DISC NTS	10,000,000 00	9,985,822 20
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	1,500,000 00	1,479,567 00
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	1,600,000 00	1,578,425 27
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	2,000,000 00	1,976,852 22
313589TJ2	FEDERAL NATL MTG ASSN DISC NTS	3,570,000 00	3,528,681 21
31359DH48	FEDERAL NATL MTG ASSN GTD	800,257 18	103,033 11
31359FXQ6	FEDERAL NATL MTG ASSN GTD	455,967 11	447,130 47
31359X3H0	FEDERAL NATL MTG ASSN GTD	2,829,849 00	176,091 60
313920YD6	FEDERAL NATL MTG ASSN GTD	43,916,829 10	43,780,181 89
31364CYF9	FEDERAL NATL MTG ASSN MEDIUM	1,000,000 00	1,001,260 00
3136F0GT3	FEDERAL NATL MTG ASSN MTN	15,000,000 00	15,123,810 00
31358MJY1	FEDERAL NATL MTG ASSN REMIC	9,202 97	9,202 97
31358PYV3	FEDERAL NATL MTG ASSN REMIC	2,645 10	54,216 27
31359AXE4	FEDERAL NATL MTG ASSN REMIC	719,463 23	725,305 27
31359GJA5	FEDERAL NATL MTG ASSN REMIC	116,976 14	5,738 85
31359GLC8	FEDERAL NATL MTG ASSN REMIC	648,960 18	51,961 85
31359GYR1	FEDERAL NATL MTG ASSN REMIC	19,684,013 37	19,947,440 58
31359QYB4	FEDERAL NATL MTG ASSN REMIC	2,442,448 20	472,461 07
31359QYV0	FEDERAL NATL MTG ASSN REMIC	6,336,643 46	540,515 69
31359SEM8	FEDERAL NATL MTG ASSN REMIC	8,754,850 60	8,973,721 86
31359SXQ8	FEDERAL NATL MTG ASSN REMIC	20,533,810 00	20,803,213 58
31364JN82	FEDERAL NATL MTG ASSN STRIPPED	13,350,656 35	2,372,411 63
31364HL21	FEDERAL NATL MTG ASSN STRP MTG	1,004,260 45	217,924 52
31364HN86	FEDERAL NATL MTG ASSN STRP MTG	140,405 20	29,990 55
31364HS65	FEDERAL NATL MTG ASSN STRP MTG	55,613 82	12,424 13
3133997G6	FEDERAL HOME LN CORP	2,000,000 00	2,031,240 00
301965AN9	FFCA SECD LENDING CORP SECD	2,447,088 35	80,753 92
3019949K7	FHA	516,031 58	528,411 18
3099929X5	FHA 221/D4	1,308,525 78	1,345,099 08
32099W9G1	FHA 221D4 P8 98 2 PCT NT	507,316 12	511,425 38
3019909H2	FHA 221D4 PC OAK PARK	2,604,549 89	2,667,033 04
3189929Q9	FHA 236 NP REILLY	1,653,939 15	1,619,868 00
30299Y9S3	FHA 253 P11 02 PJ HUNT PG 87	1,496,543 67	1,519,927 16
02R070414	FHLMC TBA JAN 15 GOLD SINGLE	1,500,000 00	1,552,500 00
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	30,000,000 00	29,371,800 00
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	26,750,000 00	26,783,437 50
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	14,400,000 00	14,683,536 00
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	13,100,000 00	13,357,939 00
02R070612	FHLMC TBA JAN 30 GOLD SINGLE	53,700,000 00	54,757,353 00
02R072618	FHLMC TBA JAN 30 GOLD SINGLE	21,900,000 00	22,611,750 00
02R080611	FHLMC TBA JAN 30 GOLD SINGLE	3,350,000 00	3,513,312 50
31846LBM7	FIRST ALLIANCE MTG TR	1,135,370 17	1,135,641 52
31945RAW3	FIRST CHICAGO MASTER TR	8,333,333 40	8,333,333 40
32054YAE3	FIRST INTL BK SBA LN TR	936,863 58	936,863 58
336212AW5	FIRST SEC AUTO OWNER TR	423,465 26	426,158 88
336212AS4	FIRST SEC AUTO OWNER TRUST	816,143 83	835,264 12
337366AB4	FIRST UN NATL BANK CHASE	1,700,000 00	1,764,536 59
33735PAE7	FIRST UNION COML MTG TR	1,607,700 79	1,640,168 79

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
337367AB2	FIRST UNION LEHMAN BROS BK	635,000 00	658,374 35
33736LAQ8	FIRST UNION LEHMAN BROS COML	335,000 00	349,183 90
33736LAQ8	FIRST UNION LEHMAN BROS COML	3,000,000 00	3,141,558 90
337435CN9	FIRST USA CR CARD MASTER TR	2,000,000 00	2,042,500 00
337435EC1	FIRST USA CREDIT CR MASTER TR	10,000,000 00	10,016,046 00
33901HAT0	FLEET CR CARD MASTER TR II	10,000,000 00	10,015,194 00
31386UQ39	FNAM POOL 573874	136,929 01	145,443 26
01F060428	FNMA TBA FEB 15 SINGLE FAM	52,000,000 00	51,918,880 00
01F060626	FNMA TBA FEB 30 SINGLE FAM	29,000,000 00	28,229,760 00
01F052417	FNMA TBA JAN 15 SINGLE FAM	18,800,000 00	18,482,844 00
01F052417	FNMA TBA JAN 15 SINGLE FAM	5,050,000 00	4,964,806 50
01F060410	FNMA TBA JAN 15 SINGLE FAM	2,200,000 00	2,205,500 00
01F070419	FNMA TBA JAN 15 SINGLE FAM	1,350,000 00	1,396,413 00
01F060618	FNMA TBA JAN 30 SINGLE FAM	13,600,000 00	13,298,216 00
01F060618	FNMA TBA JAN 30 SINGLE FAM	19,000,000 00	18,578,390 00
01F060618	FNMA TBA JAN 30 SINGLE FAM	11,600,000 00	11,342,596 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	6,000,000 00	6,000,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	49,750,000 00	49,750,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	4,000,000 00	4,000,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	34,430,000 00	34,430,000 00
01F062614	FNMA TBA JAN 30 SINGLE FAM	66,100,000 00	66,100,000 00
01F070617	FNMA TBA JAN 30 SINGLE FAM	10,000,000 00	10,187,500 00
01F070617	FNMA TBA JAN 30 SINGLE FAM	17,700,000 00	18,031,875 00
01F070617	FNMA TBA JAN 30 SINGLE FAM	3,000,000 00	3,056,250 00
01F072613	FNMA TBA JAN 30 SINGLE FAM	11,000,000 00	11,350,680 00
01F062697	FNMA TBA SEP 30 SINGLE FAM	(1,000,000 00)	(1,015,300 00)
31379JV29	FNMA POOL 421033	394,785 68	409,341 43
31384VZD7	FNMA 535440	114,561 07	121,684 48
31377Q3V2	FNMA POOL	2,996,638 11	2,817,768 78
31377QZ96	FNMA POOL	3,991,498 48	3,983,128 71
31377RBF6	FNMA POOL	1,993,711 06	1,973,454 96
31386WTE8	FNMA POOL	298,208 11	293,174 36
31386WTL2	FNMA POOL	504,700 00	496,180 66
31386X5M4	FNMA POOL	495,050 85	504,639 98
31387E2Z9	FNMA POOL	50 66	50 66
31387FSS4	FNMA POOL	742,275 94	745,378 65
31387JFK7	FNMA POOL	347,178 64	353,903 49
31387JFP6	FNMA POOL	1,011,868 76	1,032,854 92
31387N2W6	FNMA POOL	920,613 44	939,706 96
31387NX28	FNMA POOL	332,684 44	339,128 54
31387Q5F3	FNMA POOL	269,817 54	270,492 08
31387QMM9	FNMA POOL	511,446 93	521,353 66
31387QSN1	FNMA POOL	547,876 39	558,488 76
31387RUY2	FNMA POOL	520,350 90	530,430 10
31387S3N4	FNMA POOL	1,103,647 00	1,126,536 64
31387THC1	FNMA POOL	136,806 46	137,148 48
31387TJQ8	FNMA POOL	138,294 98	135,960 56
31387V3W7	FNMA POOL	1,037,208 81	1,058,720 52
31387VWE5	FNMA POOL	498,860 62	508,523 55
31387VYJ2	FNMA POOL	911,785 72	930,696 16
31387WQG5	FNMA POOL	344,884 40	351,564 81
31387WU96	FNMA POOL	927,467 52	946,703 20
31387XEW1	FNMA POOL	911,077 77	897,220 28

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31387XLF0	FNMA POOL	2,080,400 65	2,122,071 08
31388AJV7	FNMA POOL	2,480,550 73	2,530,236 16
31388AW34	FNMA POOL	494,490 48	504,068 76
31388AWZ3	FNMA POOL	867,248 69	885,235 43
31388BU59	FNMA POOL	583,938 19	585,398 04
31388C2D1	FNMA POOL	880,219 43	898,475 18
31388C3B4	FNMA POOL	707,231 81	696,474 81
31388DD47	FNMA POOL	816,547 27	804,127 59
31388DZG6	FNMA POOL	547,912 49	558,525 55
31388ECP9	FNMA POOL	499,250 00	490,822 66
31388EFQ4	FNMA POOL	732,062 24	735,122 26
31388GC33	FNMA POOL	1,036,814 51	1,058,318 04
31388HBS7	FNMA POOL	550,054 77	567,585 02
31388JZW8	FNMA POOL	2,348,838 47	2,397,553 38
31388KQQ8	FNMA POOL	569,951 68	560,330 90
31388L6P0	FNMA POOL	495,913 27	497,153 05
31388LSJ0	FNMA POOL	992,824 06	1,013,415 23
31388MK49	FNMA POOL	843,274 68	860,764 20
31388MTX6	FNMA POOL	980,531 90	984,630 52
31388MTZ1	FNMA POOL	3,000,001 20	3,012,541 21
31388NGW0	FNMA POOL	991,978 54	1,012,552 17
31388PJF9	FNMA POOL	339,251 63	333,525 06
31388PXZ9	FNMA POOL	111,637 32	109,752 88
31388PYD7	FNMA POOL	1,000,000 00	984,790 00
31388Q2A6	FNMA POOL	879,263 37	865,889 77
31388QRD3	FNMA POOL	337,709 76	332,009 22
31388QRF8	FNMA POOL	257,653 13	253,303 95
31388QZT9	FNMA POOL	828,913 97	816,306 19
31388RFR3	FNMA POOL	483,923 61	485,133 42
31388RY76	FNMA POOL	150,226 65	147,690 82
31388S2S3	FNMA POOL	539,427 34	530,321 81
31388TE25	FNMA POOL	343,252 94	354,192 41
31388TFR9	FNMA POOL	202,519 94	199,101 40
31388TRM7	FNMA POOL	161,261 46	158,539 37
31388TWS8	FNMA POOL	79,734 14	82,275 27
31388UMP2	FNMA POOL	920,365 83	949,983 20
31388UPT1	FNMA POOL	295,499 81	290,511 77
31388UU81	FNMA POOL	51,112 87	50,250 08
31388UUP3	FNMA POOL	630,669 86	621,077 37
31388VSF6	FNMA POOL	156,010 17	153,376 72
31388VSJ8	FNMA POOL	585,493 18	575,610 06
31389AL92	FNMA POOL	103,406 00	106,701 55
31389AMG5	FNMA POOL	1,804,583 00	1,862,095 06
31389AMH3	FNMA POOL	1,092,311 00	1,127,122 95
31385EYK9	FNMA POOL 542614	673,255 75	715,118 79
31384VT36	FNMA POOL 535270	687,361 20	730,101 32
31361U3G4	FNMA POOL 042199	18,885 22	20,018 33
31362TWW9	FNMA POOL 070861	310,494 53	354,836 25
31363WHM0	FNMA POOL 100235	72,507 20	79,372 18
31368HJZ7	FNMA POOL 190280	344,084 74	364,729 82
31368HY56	FNMA POOL 190732	361,459 01	406,598 01
31368H5N9	FNMA POOL 190853	330,543 10	358,559 93
31371GP53	FNMA POOL 251644	70,936 77	76,190 35

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31371GSF8	FNMA POOL 251718	132,791 54	147,564 60
31371GSH4	FNMA POOL 251720	63,724 86	71,260 32
31371JQN7	FNMA POOL 253461	135,687 67	144,337 76
31371JWC4	FNMA POOL 253643	3,281,829 60	3,386,421 51
31371J5F7	FNMA POOL 253846	780,213 96	796,395 60
31371J5K6	FNMA POOL 253850	677,292 17	700,570 70
31371KHT1	FNMA POOL 254142	2,217,336 00	2,263,323 55
31371KJZ5	FNMA POOL 254180	364,176 00	375,782 29
31373FZ37	FNMA POOL 292462	525,027 99	525,563 52
31373TWS5	FNMA POOL 303157	171,098 27	190,459 75
31373UE37	FNMA POOL 303554	161,319 40	185,549 57
31374FV22	FNMA POOL 313033	57,633 49	63,880 96
31374GE45	FNMA POOL 313455	124,572 04	139,757 37
31374GGG6	FNMA POOL 313499	81,973 04	90,858 92
31374S2E0	FNMA POOL 323073	424,206 07	476,595 52
31374TD22	FNMA POOL 323321	427,585 04	438,360 18
31374TW21	FNMA POOL 323865	95,225 26	95,403 33
31376JTQ2	FNMA POOL 357059	277,685 20	294,951 67
31376MJA1	FNMA POOL 359457	1,098,476 53	1,204,040 12
31377DLS8	FNMA POOL 373937	524,986 60	607,566 99
31377KEH4	FNMA POOL 379136	404,470 13	448,031 56
31378N7L6	FNMA POOL 404199	367,787 40	381,347 72
31378X2P0	FNMA POOL 412182	444,857 84	461,628 98
31379EE37	FNMA POOL 416954	81,014 17	87,916 58
31379JTA4	FNMA POOL 420945	71,141 34	73,823 37
31379TAZ7	FNMA POOL 428524	350,288 28	380,665 28
31380JEL3	FNMA POOL 441239	162,882 20	168,887 67
31380UGC6	FNMA POOL 450295	111,980 19	109,985 82
31380WLA0	FNMA POOL 452221	864,166 64	860,692 69
31380Y6Q8	FNMA POOL 454579	359,350 01	357,905 42
31382SB42	FNMA POOL 490659	435,881 61	436,971 31
31382T4W6	FNMA POOL 492337	39,309 64	39,383 15
31383E2T7	FNMA POOL 501286	174,076 65	174,402 17
31383GVL7	FNMA POOL 502919	153,850 78	154,138 48
31383WWA5	FNMA POOL 515541	356,970 33	368,457 64
31384GEK7	FNMA POOL 523138	458,196 77	486,687 45
31384KXF8	FNMA POOL 526378	248,117 22	263,545 15
31384QKK8	FNMA POOL 530498	341,201 88	352,075 98
31384RHH7	FNMA POOL 531332	125,038 74	132,813 65
31384UTQ7	FNMA POOL 534359	140,866 19	149,625 25
31384VYL0	FNMA POOL 535415	814,742 99	822,760 06
31384VZZ8	FNMA POOL 535460	623,857 16	652,317 52
31384WAV2	FNMA POOL 535620	313,792 39	323,792 95
31384WBB5	FNMA POOL 535634	2,594,248 86	2,583,716 21
31384WCD0	FNMA POOL 535668	5,226,632 03	5,551,624 01
31384WGZ7	FNMA POOL 535816	268,221 75	267,143 50
31384XPV4	FNMA POOL 536936	22,359 18	23,749 47
31384XUD8	FNMA POOL 537080	383,162 84	406,987 91
31384XUH9	FNMA POOL 537084	83,452 92	88,642 02
31384XZD3	FNMA POOL 537240	96,215 36	102,198 03
31384X5M6	FNMA POOL 537352	94,086 47	99,936 77
31384YNN2	FNMA POOL 537797	361,599 31	373,123 48
31385AVT1	FNMA POOL 538926	146,533 74	155,645 21

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31385CML4	FNMA POOL 540463	546,761 03	580,758 63
31385C6G3	FNMA POOL 540971	41,303 65	43,871 91
31385DN31	FNMA POOL 541410	472,012 56	501,362 30
31385EVE6	FNMA POOL 542513	586,677 81	623,157 44
31385FHS8	FNMA POOL 543041	357,990 23	380,250 06
31385FKJ4	FNMA POOL 543097	123,906 37	131,610 87
31385GL36	FNMA POOL 544046	675,513 99	717,517 45
31385GZD9	FNMA POOL 544440	409,288 88	434,738 46
31385HQ70	FNMA POOL 545078	1,000,099 74	1,031,972 92
31385KPH2	FNMA POOL 546824	306,399 15	325,451 05
31385K7G4	FNMA POOL 547295	411,439 41	437,022 71
31385NFU8	FNMA POOL 547479	153,371 40	162,908 03
31385NF53	FNMA POOL 547488	347,399 95	369,001 28
31385NL23	FNMA POOL 547645	136,619 79	145,114 81
31385NYN3	FNMA POOL 548017	548,733 59	582,853 84
31385P3E2	FNMA POOL 548997	270,860 20	287,702 29
31385RPZ7	FNMA POOL 550440	302,767 89	313,174 02
31385UVB6	FNMA POOL 553310	927,495 68	985,167 36
31385X6P7	FNMA POOL 556278	282,069 69	291,764 43
31385YJE6	FNMA POOL 556561	86,699 81	92,090 80
31385Y7H2	FNMA POOL 557196	3,153,536 35	3,349,623 24
31386EGC6	FNMA POOL 560995	408,520 07	433,921 85
31386FNF8	FNMA POOL 562090	341,273 77	352,150 17
31386FRZ0	FNMA POOL 562204	95,622 63	101,568 45
31386GF24	FNMA POOL 562785	338,741 18	350,383 71
31386HMR9	FNMA POOL 563868	5,580,910 83	5,758,774 46
31386LSJ2	FNMA POOL 566721	461,953 46	490,677 73
31386MAE0	FNMA POOL 567105	399,483 30	412,214 83
31386NRM2	FNMA POOL 568492	800,079 64	825,578 18
31386NXE3	FNMA POOL 568677	550,054 99	567,585 24
31386N2T4	FNMA POOL 568786	3,515,760 29	3,586,180 97
31386R5Z8	FNMA POOL 571564	312,043 75	312,823 86
31386UL91	FNMA POOL 573752	1,477,106 36	1,568,952 83
31386URE4	FNMA POOL 573885	81,020 48	86,058 33
31386VVQ0	FNMA POOL 574923	390,098 97	397,655 19
31386XBP0	FNMA POOL 576146	957,516 24	1,017,054 60
31386XJN7	FNMA POOL 576369	292,423 78	298,088 03
31386XJ72	FNMA POOL 576386	704,376 27	707,320 56
31386YEV2	FNMA POOL 577148	293,712 48	294,446 76
31386YTG9	FNMA POOL 577551	398,612 59	399,609 12
31387BCZ4	FNMA POOL 578888	307,072 21	307,839 89
31387BL50	FNMA POOL 579148	400,858 37	413,633 73
31387BNL3	FNMA POOL 579195	165,075 82	165,488 51
31387C2T7	FNMA POOL 580486	463,936 03	478,721 67
31387C4F5	FNMA POOL 580522	275,594 08	276,283 07
31387C4P3	FNMA POOL 580530	173,301 97	173,301 97
31387D4T3	FNMA POOL 581434	307,986 06	308,756 03
31387FFA7	FNMA POOL 582561	215,537 75	222,406 94
31387FHV9	FNMA POOL 582644	593,513 22	594,997 00
31387FQ98	FNMA POOL 582880	300,925 83	311,268 65
31387GVF6	FNMA POOL 583914	473,397 11	488,484 28
31387JNS1	FNMA POOL 585501	262,207 52	262,863 04
31387JXH4	FNMA POOL 585780	1,277,143 99	1,302,725 18

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31387KWN9	FNMA POOL 586653	451,828 85	452,958 42
31387MKM0	FNMA POOL 588100	961,604 08	981,547 75
31387N5G8	FNMA POOL 589547	2,645,852 29	2,698,848 71
31387PFN7	FNMA POOL 589773	432,978 77	441,365 57
31387R6X1	FNMA POOL 592286	3,000,298 72	3,060,394 70
31387SA71	FNMA POOL 592330	408,755 78	409,777 67
31387SGH3	FNMA POOL 592500	257,462 16	258,105 82
31387SJ31	FNMA POOL 592582	571,826 90	582,903 19
31387VU80	FNMA POOL 595607	451,142 83	451,142 83
31388JZL2	FNMA POOL 606547	402,579 42	410,377 38
31388WWU6	FNMA POOL 617259	756,078 00	739,300 63
31388RGT8	FNMA POOL TBAXXX	2,945,435 11	2,957,747 03
31380EED2	FNMA POOL 437632	259,924 81	279,338 59
31385N7B9	FNMA POOL 548190	599,241 37	618,339 19
31385YEL5	FNMA POOL 556439	851,729 96	875,152 53
31384YM52	FNMA POOL 537780	179,324 14	190,474 52
31371JPX6	FNMA POOL 253438	11,844,016 80	12,580,477 76
31384UGG3	FNMA POOL 533999	208,600 99	221,571 80
31384VQX3	FNMA POOL 535170	412,050 53	410,505 34
31384VT28	FNMA POOL 535269	372,523 61	374,434 66
31384SM48	FNMA POOL 532379	456,607 35	484,999 20
31385YG33	FNMA POOL 556518	505,327 45	521,432 24
31385FNA0	FNMA POOL 543185	94,872 91	100,772 11
31365WJN4	FNMA POOL 139869	2,932,999 99	3,022,163 19
31371HE38	FNMA POOL 252254	477,185 58	470,075 51
31371HHW1	FNMA POOL 252345	905,166 41	915,295 22
31371JDS0	FNMA POOL 253113	635,923 96	656,387 99
31371KEN7	FNMA POOL 254041	9,684,307 30	9,817,466 53
31374GA56	FNMA POOL 313328	122,849 78	136,191 27
31379FCK8	FNMA POOL 417774	332,652 23	356,247 25
31379RFM5	FNMA POOL 426872	372,300 22	408,078 27
31379VGL7	FNMA POOL 430503	594,460 66	618,607 65
31382FH36	FNMA POOL 480950	404,192 58	406,039 74
31383G3K0	FNMA POOL 503102	343,054 40	354,093 89
31384QCR2	FNMA POOL 530280	213,099 29	219,890 76
31384VVZ2	FNMA POOL 535332	3,450,596 71	3,665,154 81
31384VYW6	FNMA POOL 535425	571,462 71	589,675 23
31384WXK1	FNMA POOL 536282	281,382 58	298,878 95
31384WXN5	FNMA POOL 536285	328,773 49	349,216 63
31384XBY3	FNMA POOL 536555	133,164 46	141,444 63
31384XDK1	FNMA POOL 536606	12,726 61	13,517 95
31385FLC8	FNMA POOL 543123	504,538 96	535,911 19
31385QC26	FNMA POOL 549189	423,845 22	450,199 92
31385RF39	FNMA POOL 550186	156,297 40	166,015 97
34527RCH4	FORD CR AUTO OWNER TR	13,800,000 00	14,157,834 00
34527RCZ4	FORD CR AUTO OWNER TR	15,500,000 00	15,805,040 00
34527RDH3	FORD CR AUTO OWNER TR	3,463,337 06	3,542,335 78
34527REF6	FORD CR AUTO OWNER TR	1,350,000 00	1,352,106 00
34527REK5	FORD CR AUTO OWNER TR	4,797,196 80	4,819,616 49
34527REK5	FORD CR AUTO OWNER TR	2,724,802 78	2,736,710 17
34527REL3	FORD CR AUTO OWNER TR	785,000 00	810,261 30
34527RET6	FORD CR AUTO OWNER TR	1,225,000 00	1,289,567 91
34527REX7	FORD CR AUTO OWNER TR	721,971 00	729,638 33

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
34527REX7	FORD CR AUTO OWNER TR	12,592,516 89	12,728,120 66
34527REY5	FORD CR AUTO OWNER TR	10,000,000 00	10,346,800 00
34527RFH1	FORD CR AUTO OWNER TR	14,328,738 33	14,481,084 34
34527RFH1	FORD CR AUTO OWNER TR	1,765,300 55	1,784,069 58
34527RFX6	FORD CR AUTO OWNER TR	15,885,592 90	16,018,880 96
351547AA2	FOX RIV SHOPPING CTR LLP	950,000 00	995,804 82
530476II3	FRANCE (GOVT OF)	4,660,000 00	4,328,787 69
721848II2	FRANCE (GOVT OF)	30,000,000 00	26,864,248 78
711436II8	FRANCE (REP OF)	20,050,000 00	17,910,839 19
99MLYGII2	FRANCE O A T	10,700,000 00	9,460,275 23
99MLYGII2	FRANCE O A T	5,392,000 00	4,767,271 41
444927II0	FRANCE REPUBLIC	10,040,000 00	9,234,317 01
520014II4	FRANCE(GOVT OF)	100,000,000 00	89,279,583 45
559552II7	FRANCE(GOVT OF)	100,000,000 00	89,619,794 00
35242RAG9	FRANKLIN AOTO TRUST	1,840,810 58	1,873,577 38
3609919G0	FUNDING FO RENT A CENTER T/L/C	67,825 61	67,147 35
36199N9B2	FUNDING OF ALLIED WASTE IND	157,322 15	155,623 07
36199N9C0	FUNDING OF ALLIED WASTE IND	78,661 07	77,811 53
36199N9H9	FUNDING OF ALLIED WASTE IND	31,464 43	31,124 61
3609919M7	FUNDING OF ALLIED WASTE INDS	110,125 50	108,936 14
3609919N5	FUNDING OF ALLIED WASTE INDS	31,517 76	31,177 37
3609919P0	FUNDING OF ALLIED WASTE INDS	78,661 07	77,811 53
3609919Q8	FUNDING OF ALLIED WASTE INDS	110,336 61	109,144 97
0359959K7	FUNDING OF CHURCH + DWIGHT CO	750,000 00	753,225 00
0359959C5	FUNDING OF COMPUTER ASSOCIATES	875,000 00	862,575 00
0359959D3	FUNDING OF COMPUTER ASSOCIATES	481,250 00	474,416 25
0359959F8	FUNDING OF COMPUTER ASSOCIATES	43,750 00	43,128 75
0359919B6	FUNDING OF DAYTON SUPERIOR	656,934 31	651,153 29
29444N9A2	FUNDING OF EQUISTAR CHEMICALS	750,000 00	750,525 00
36399M9Z9	FUNDING OF GENESIS HEALTH VENT	47,260 27	47,142 12
0359969F6	FUNDING OF GENESIS VENTURES	606,164 39	606,164 39
31999F9A4	FUNDING OF GREEKTOWN CASINO	196,623 12	197,114 68
36199E9W6	FUNDING OF GRIEF BROS/TRM LN B	826,737 79	824,670 95
0359909G7	FUNDING OF LEVI STRAUSS AND CO	367,308 19	362,386 26
0359909K8	FUNDING OF MARY KAY INC	1,250,000 00	1,237,500 00
31999Z9A0	FUNDING OF MILLENIUM CHEMICALS	400,000 00	397,320 00
0359909H5	FUNDING OF PLAINS MARKETING LP	1,000,000 00	998,700 00
36099W9A5	FUNDING OF R K POLYMERS	1,397,260 27	1,372,808 22
3609919D7	FUNDING OF RENT A CENTER T/L/C	86,930 46	86,061 16
3609919E5	FUNDING OF RENT A CENTER T/L/C	137,048 48	135,678 00
3609919F2	FUNDING OF RENT A CENTER T/L/C	124,022 12	122,781 90
3609919H8	FUNDING OF RENT A CENTER T/L/C	64,809 96	64,161 86
3609919J4	FUNDING OF RENT A CENTER T/L/C	114,848 21	113,699 73
3609919K1	FUNDING OF RENT A CENTER T/L/C	102,637 43	101,611 06
3609919L9	FUNDING OF RENT A CENTER T/L/C	80,800 30	79,992 30
36199E9X4	FUNDING OF STEWART ENTERPRISES	331,666 66	331,500 83
36199E9E6	FUNDING OF TEKNI PLEX INC	1,829,194 25	1,762,062 82
32399E9E3	FUNDING OF TRANSDIGM INC	64,210 22	62,444 44
32399E9W3	FUNDING OF TRANSDIGM INC	286,062 50	278,195 78
31999E9X7	FUNDING OF VOUGHT AIRCRAFT IND	1,212,311 56	1,162,243 09
31999E9Z2	FUNDING OF VOUGHT AIRCRAFT IND	844,849 24	809,956 97
36157LZ68	G E CAP MTG SVCS INC	-	-
362383AB7	G WING LTD	3,000,000 00	3,000,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
37042WE72	GENERAL MTRS ACCEP CORP MTN	2,000,000 00	1,955,800 00
'3729969E0	GEO SPECIALITY CHEMICAL LN1634	625,000 00	598,437 50
437511I1	GERMANY (FED REP)	20,000,000 00	18,244,848 32
550218I4	GERMANY (FED REP)	1,000,000 00	892,596 39
464491I12	GERMANY (FEDERAL REPUBLIC OF)	56,000,000 00	50,510,082 56
464491I12	GERMANY (FEDERAL REPUBLIC OF)	955,000 00	863,738 59
562998I17	GERMANY (FEDERAL REPUBLIC OF)	25,000,000 00	22,058,928 28
562998I17	GERMANY (FEDERAL REPUBLIC OF)	5,630,000 00	4,969,675 76
719912I10	GERMANY (FEDERAL REPUBLIC OF)	1,755,000 00	1,568,225 53
464042I13	GERMANY (FEDERAL REPUBLIC)	56,000,000 00	50,721,292 68
464042I13	GERMANY (FEDERAL REPUBLIC)	900,000 00	816,534 71
464042I13	GERMANY (FEDERAL REPUBLIC)	1,400,000 00	1,270,327 16
486733I1	GERMANY FED REP	100,000,000 00	90,230,142 96
572601I15	GERMANY FED REP	228,000,000 00	197,377,385 30
99X042677	GERMANY FED REP BDS 10YR FTRS	68,400,000 00	-
99X042677	GERMANY FED REP BDS 10YR FTRS	(22,500,000 00)	-
99X037966	GERMANY FED REP BDS 2YR FTRS	27,100,000 00	-
99X043667	GERMANY FED REP BONDS 5YR FTRS	34,100,000 00	-
539363I14	GERMANY FED REPUBLIC OF	1,000,000 00	919,218 47
721158I16	GERMANY FEDERAL REPUBLIC OF	50,000,000 00	44,798,989 96
441190I18	GERMANY(FED REP)	1,015,000 00	965,631 25
520166I12	GERMANY(FED REP)	22,000,000 00	19,666,914 19
531921I17	GERMANY(FED REP)	22,000,000 00	19,721,251 72
540158I15	GERMANY(FED REP)	7,750,000 00	7,077,020 61
580934I10	GERMANY(FED REP)	240,000 00	219,736 31
437477I15	GERMANY(FED)UNITY	49,000,000 00	43,724,527 39
453980I17	GERMANY(FEDERAL REPUBLIC OF	500,000 00	456,559 72
524467I10	GERMANY(FEDERAL REPUBLIC OF)	1,750,000 00	1,667,530 33
524467I10	GERMANY(FEDERAL REPUBLIC OF)	100,000 00	95,278 54
361849BU5	GMAC COML MTG SEC INC	531,114 55	557,659 02
361849BV3	GMAC COML MTG SEC INC	1,000,000 00	1,046,610 10
361849DX7	GMAC COML MTG SEC INC	778,695 65	805,740 76
361849DY5	GMAC COML MTG SEC INC	1,700,000 00	1,753,272 90
361849ES7	GMAC COML MTG SEC INC	1,506,051 21	1,540,731 05
361849ET5	GMAC COML MTG SEC INC	1,015,000 00	1,028,968 13
361849JU7	GMAC COML MTG SEC INC	4,202,794 83	96,664 28
36185HAA1	GMAC MTG CORP LN TR	1,149,802 70	1,149,998 85
36185HAJ2	GMACM HOME LN TR	3,783,799 09	3,783,480 49
36185NAN0	GMACM MTG LN TR	2,287,475 64	2,214,630 06
38373RBK4	GOVERNMENT NATL MTG ASSN	6,852,414 02	481,805 56
38373RPL7	GOVERNMENT NATL MTG ASSN	16,943,017 32	16,916,416 78
3837H1WL1	GOVERNMENT NATL MTG ASSN	1,481,420 58	1,404,564 48
3837H4MX0	GOVERNMENT NATL MTG ASSN	2,742,426 40	2,783,048 87
3837H2B24	GOVERNMENT NATL MTG ASSN GTD	2,789,449 26	201,795 45
3837394N6	GOVT NATL MTG ASSN	17,620,116 29	17,498,889 89
3837H2BK4	GOVT NATL MTG ASSN GTD REMIC	7,164,218 26	7,266,308 37
38405PAA3	GRACECHURCH CARD FDG PLC	10,000,000 00	10,012,500 00
38741PAA6	GRANITE MTGS 01 02 PLC	2,000,000 00	2,000,000 00
567349I18	GREECE (REP OF)	5,869,405 00	5,237,473 29
561367I16	GREECE(REP OF)	9,533,308 00	9,096,947 85
3929909F6	GREEKTOWN CASINO LLC	176,960 80	177,403 20
3929909G4	GREEKTOWN CASINO LLC	115,520 88	115,809 68
393505L83	GREEN TREE FINL CORP	2,437,479 77	2,435,483 96

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
393533BV5	GREEN TREE REC EQUIP + CONSUM	3,151,442 15	3,235,152 33
393533AS3	GREEN TREE RECREATIONAL EQUIP	466,295 07	466,428 15
393533AY0	GREEN TREE RECREATIONAL EQUIP	69,671 16	69,671 16
393533BQ6	GREEN TREE RECREATIONAL EQUIP	228,675 15	228,825 05
393533BQ6	GREEN TREE RECREATIONAL EQUIP	194,373 87	194,501 28
393533BU7	GREEN TREE RECREATIONAL EQUIP	207,000 00	137,556 59
393533BD5	GREETREE RECREATIONAL EQUIP	671,650 49	694,978 72
36229RAA7	GSR MTG LN	1,456,725 89	1,446,237 46
40964PAA2	HANAREUM INTL FUNDING LTD	26,717,664 64	26,680,259 91
412906BA6	HARLEY DAVIDSON EAGLEMARK	251,445 38	252,467 56
412906BD0	HARLEY DAVIDSON EAGLEMARK MTR	443,622 72	449,026 04
41283AAA7	HARLEY DAVIDSON MOTORCYCLE TR	2,146,889 19	2,207,725 58
41283AAD1	HARLEY DAVIDSON MOTORCYCLE TR	3,318,058 24	3,370,506 78
42209EBL3	HEADLANDS MTG SECS INC	113,212 59	116,289 71
42209EDJ6	HEADLANDS MTG SECS INC	58,770 96	59,156 50
42332QAV5	HELLER FIN COML MTG ASSET CORP	5,620,000 00	6,168,286 08
42799E9A6	HERCULES INC	624,000 00	613,828 80
99LSVFII3	HOLMES FINANCING	4,200,000 00	3,740,677 82
436381AA5	HOLMES FING NO 2 PLC	10,000,000 00	9,995,000 00
43638PAA2	HOLMES FING NO 3 PLC	24,515,000 00	24,502,742 50
43638QAA0	HOLMES FING NO 4 PLC	4,680,000 00	4,679,064 00
43638QAA0	HOLMES FING NO 4 PLC	700,000 00	699,370 00
438116AE5	HONDA AUTO LEASE TR	21,000,000 00	21,242,760 00
43811RAB5	HONDA AUTO RECEIVABLES 2000 1	430,153 58	432,033 35
43811TAB1	HONDA AUTO RECEIVABLES 2001 1	12,013,548 74	12,114,822 95
43811YAB0	HONDA AUTO RECEIVABLES 2001 3	2,200,000 00	2,204,202 22
43811RAC3	HONDA RECEIVABLES OWNER TRUST	510,000 00	525,458 10
441799AE3	HOUSEHOLD AUTO REVOLVING TR I	14,113,656 82	14,387,622 66
44179FAB5	HOUSEHOLD AUTOMOTIVE TR VI	3,501,089 48	3,529,468 96
44180LAC7	HOUSEHOLD CR CARD MASTER TR I	20,000,000 00	20,030,386 00
711705II6	HUNGARY (GOVT OF)	775,000,000 00	2,916,610 61
452106AD9	ILLINOIS PWR SPL PURP TR	12,240,000 00	12,492,388 80
44999E9A0	IMC GLOBAL INC	362,068 97	361,453 45
449670CU0	IMC HOME EQUITY LN TR	5,717,802 31	5,719,662 31
45254NBE6	IMPAC CMB TR	1,231,076 81	1,231,654 19
45254NBH9	IMPAC CMB TR	5,458,013 52	5,464,222 01
45254TFL3	IMPAC SECD ASSETS CORP	2,503,771 28	2,515,488 93
45254TGJ7	IMPAC SECD ASSETS CORP	2,613,207 16	2,614,827 35
4579999A0	INSIGHT MIDWEST HOLDINGS LLX	2,000,000 00	1,994,400 00
464126BN0	IRWIN HOME EQUITY LN TR	18,037,000 00	4,031,269 50
4649969M1	ISLE OF CAPRI CASINOS INC	81,170 01	80,618 05
4649969N9	ISLE OF CAPRI CASINOS INC	89,020 77	88,415 43
45099A9A4	ISP CHEMCO INC	444,444 44	440,533 33
593330II6	ITALY (REPUBLIC OF)	5,000,000 00	4,716,960 13
593330II6	ITALY (REPUBLIC OF)	31,580,000 00	29,793,726 09
706446II4	ITALY(REP OF)	38,500,000 00	34,471,226 79
46625MCU1	J P MORGAN CHASE COML MTG SECS	1,300,000 00	1,318,708 04
631346II6	JAPAN (GOVERNMENT OF)	167,400,000 00	1,336,492 33
613926II7	JAPAN (GOVT OF)	569,000,000 00	4,066,270 91
631528II9	JAPAN (GOVT OF)	560,000,000 00	4,488,460 80
637936II8	JAPAN (GOVT)	572,000,000 00	4,318,587 43
629301II5	JAPAN GOVT	713,000,000 00	5,738,655 13
99X042438	JAPAN GOVT BONDS 10YR FUTURES	5,900,000,000 00	-

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Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
635224I1	JAPAN GOVT OF	2,160,000,000 00	16,542,147 60
'635557903	JAPAN GOVT OF	398,000,000 00	3,032,920 71
4729919B6	JEFFERSON SMURFIT TERM LOAN B	1,000,000 00	995,000 00
477122AQ8	JET EQUIP TR	825,103 76	726,091 31
46625MBJ7	JP MORGAN CHASE COML MTG SECS	990,950 30	987,779 26
493918BR6	KIDDER PEABODY ACCEP CORP I	3,468,799 25	3,520,831 24
49572QAA5	KINGFISHER TR	1,678,869 10	1,676,518 68
50062PAA2	KOREA ASSET FDG 2000 1 LTD	191,825 64	192,247 66
501773BB0	LB COML CONDUIT MTG TR	1,080,000 00	1,115,149 68
501773BZ7	LB COML CONDUIT MTG TR	1,050,929 58	1,082,413 33
52108HBK9	LB UBS COML MTG TR	1,600,000 00	1,710,880 00
52108HAT1	LB UBS COMMERCIAL MTG TRUST	2,300,000 00	2,554,358 84
52519SAC7	LEHMAN ABS MANUFACTURED HSG	1,035,000 00	1,017,690 04
52519NCM4	LEHMAN BROTHERS	9,993,539 39	9,971,553 60
525180BE4	LEHMAN HOME EQUITY LN TR	659,870 36	660,478 56
5279969D6	LEVI SRAUSS + CO	57,292 52	56,524 80
99X017265	LIBOR FUTURES	(125,000 00)	-
99X017273	LIBOR FUTURES	(2,375,000 00)	-
99X022885	LIBOR FUTURES	9,625,000 00	-
99X022893	LIBOR FUTURES	3,875,000 00	-
54239QAB8	LONG BEACH ASSET HLDGS CORP	353,302 38	351,171 97
54239QAD4	LONG BEACH ASSET HLDGS CORP	4,742,650 23	4,733,639 19
54239QAD4	LONG BEACH ASSET HLDGS CORP	1,451,431 42	1,448,673 70
542516AA7	LONG BEACH NIM TR	9,210,399 75	9,263,820 07
560904AF1	MALAYSIA	565,000 00	588,306 25
563469DB8	MANITOBA PROV CDA	5,000,000 00	5,083,250 00
563469DC6	MANITOBA PROV CDA	11,000,000 00	11,271,590 00
55262SAP0	MBNA ASSET BACKED NT TR	3,000,000 00	3,000,468 00
55264TAL5	MBNA CREDIT CARD	1,655,000 00	1,663,091 79
55262TCF8	MBNA MASTER CR CARD TR II	5,000,000 00	5,000,838 50
55262TCS0	MBNA MASTER CR CARD TR II	20,000,000 00	20,015,270 00
55262TEH2	MBNA MASTER CR CARD TR II	20,000,000 00	20,002,494 00
55262TEN9	MBNA MASTER CR CARD TR II	1,000,000 00	1,054,600 00
55262TFU2	MBNA MASTER CREDIT CARD TR	20,000,000 00	20,004,456 00
585525EX2	MELLON RESIDENTIAL FDG CORP	358,140 72	358,009 96
'589978105	MERRILL LYNCH FDS INSTNS SER	1,211,030 18	1,211,030 18
'589978105	MERRILL LYNCH FDS INSTNS SER	0 03	0 03
'589978105	MERRILL LYNCH FDS INSTNS SER	32,000,000 00	32,000,000 00
589929LJ5	MERRILL LYNCH MTG INVS INC	396,167 24	398,952 30
589929NW4	MERRILL LYNCH MTG INVS INC	1,110,966 14	1,158,048 89
589929NX2	MERRILL LYNCH MTG INVS INC	2,000,000 00	2,069,400 00
59159UAA6	METRIS MASTER TR	17,250,000 00	17,629,500 00
59159UAL2	METRIS MASTER TR	1,000,000 00	1,002,164 30
59159UAS7	METRIS MASTER TR	5,000,000 00	5,003,160 00
59159UAZ1	METRIS MASTER TR	500,000 00	500,440 25
59159UBB3	METRIS MASTER TR	22,198,000 00	22,198,748 07
591738AK5	METROPOLITAN ASSET FDG INC	2,250,000 00	2,323,476 56
591739BS5	METROPOLITAN ASSET FDG INC II	344,827 15	345,979 73
592188AC0	METROPOLITAN MTG FDG INC	2,000,000 00	2,063,438 00
506599I12	MEXICO (UTD MEX ST)	850,000 00	1,085,620 00
532218I17	MEXICO (UTD MEX ST)	25,000,000 00	23,095,000 00
593048AX9	MEXICO UNITED MEXICAN STS	2,679,000 00	3,409,027 50
593048AX9	MEXICO UNITED MEXICAN STS	5,850,000 00	7,467,525 00

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4587211I0	MEXICO(UTD MEX ST)	750,000 00	692,850 00
4587251I1	MEXICO(UTD MEX ST)	300,000 00	277,140 00
55274DAB0	MFN AUTOMOBILE RECEIVABLES TR	1,000,000 00	1,017,000 00
5269941I1	MIN OF FIN RUSSIA	1,250,000 00	1,237,500 00
5485741I5	MIN OF FIN RUSSIA	600,000 00	654,000 00
55307FAT7	ML HOME EQUITY LN TR	2,546,241 11	2,546,820 89
553083AP1	MMCA AUTO OWNER TR	-	-
553083AT3	MMCA AUTO OWNER TR	8,973,597 26	9,054,001 59
553083AY2	MMCA AUTO OWNER TR	2,535,000 00	2,597,563 80
60934YAP5	MONEY STORE HOME IMPT LN TR	3,828,360 32	3,830,046 33
617059GE4	MORGAN J P COML MTG FIN CORP	1,600,000 00	1,717,407 04
617059HP8	MORGAN JP COML MTG FIN CORP	115,778 86	115,529 63
61745MAV5	MORGAN STANLEY CAP I INC	365,000 00	389,684 11
61745MER0	MORGAN STANLEY CAP I INC	1,452,111 84	1,506,769 33
61745MFF5	MORGAN STANLEY CAP I INC	789,339 46	819,606 84
61745MFF5	MORGAN STANLEY CAP I INC	1,420,811 01	1,472,954 77
61745MKF9	MORGAN STANLEY CAP I INC	885,423 67	909,308 95
61745MLQ4	MORGAN STANLEY CAP I INC	1,250,000 00	1,291,653 12
61746WGA2	MORGAN STANLEY DEAN WITTER CAP	1,000,000 00	1,029,000 00
552913790	MORGAN STANLEY INST HGH YLD FD	1,563,740 04	8,803,856 45
98152DAK7	WORLD OMNI AUTO RECEIVABLES TR	2,925,000 00	2,925,144 20
61910DFJ6	MORTGAGE CAP FDG INC	780,714 29	798,396 53
63859CBG7	NATIONSLINK FDG CORP	1,285,690 32	1,321,844 57
63859CBS1	NATIONSLINK FDG CORP	790,000 00	810,618 29
63935WAB3	NAVISTAR FINL 2001 A OWNER TR	4,831,283 52	4,882,839 59
63934VBG4	NAVISTAR FINL OWNER TR	2,532,960 18	2,546,079 90
5600361I8	NETHERLANDS KINGDOM OF	2,839,000 00	2,340,707 38
5868241I7	NETHERLANDS KINGDOM OF	2,686,000 00	2,464,476 89
6158301I9	NEW ZEALAND GOVT	1,395,000 00	546,315 30
65473MAC6	NISSAN AUTO LEASE TR	22,410,000 00	23,046,444 00
65474LAB9	NISSAN AUTO REC 2000 B OWN TR	113,134 08	113,487 06
65473KAB2	NISSAN AUTO REC OWNER TR	12,318,380 44	12,437,810 83
65474BAC9	NISSAN AUTO REC OWNER TR	3,343,669 99	3,418,902 56
65474AAB3	NISSAN AUTO RECEIVABLES	-	-
65474AAC1	NISSAN AUTO RECEIVABLES	587,515 25	594,671 19
65474MAC5	NISSAN AUTO RECEIVABLES	2,485,000 00	2,559,550 00
65473KAC0	NISSAN AUTO RECEIVABLES 2001 A	35,730,000 00	36,645,402 60
65474QAA0	NISSAN AUTO RECEIVABLES 2001 B	213,557 78	213,780 60
655356HM8	NOMURA ASSET SECS CORP	825,588 26	868,825 06
655356HN6	NOMURA ASSET SECS CORP	3,440,000 00	3,651,523 19
655356JE4	NOMURA ASSET SECS CORP	278,619 24	289,705 28
65535KAA0	NOMURA DEPOSITOR TR ST I	100,194 23	100,146 14
65535KAM4	NOMURA DEPOSITOR TR ST I	2,850,000 00	2,825,775 00
65535KAM4	NOMURA DEPOSITOR TR ST I	1,000,000 00	991,500 00
667294AM4	NORTHWEST AIRLS PASS THRU TRS	1,334,804 30	1,236,162 26
4609841I0	NORWAY (KINGDOM OF)	10,500,000 00	1,166,920 18
5407881I9	NORWAY (KINGDOM OF)	77,700,000 00	8,286,059 97
66937RAN9	NORWEST ASSET SECS CORP	482,005 73	483,659 01
66937RHX0	NORWEST ASSET SECS CORP	-	-
66937RK81	NORWEST ASSET SECS CORP	1,816,923 52	1,860,075 45
66987XAD7	NOVASTAR MTG FDG TR	3,866,517 51	3,869,373 32
5144631I1	NYKREDIT	105,087,450 00	12,188,274 06
67087TCN9	OMI TR	12,390,000 00	2,640,309 00

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67087TCX7	OMI TR	24,074,666 67	5,592,545 07
6882399Z7	OSHKOSH TRUCK CORPORATION	746,250 00	748,712 62
705220AB7	PECO ENERGY TRANS TR	9,408,050 69	9,607,911 56
705220AC5	PECO ENERGY TRANSITION TR	4,200,000 00	4,207,567 56
705220AC5	PECO ENERGY TRANSITION TR	20,983,000 00	20,989,504 73
706448AN7	PEMEX FIN LTD	2,133,320 04	2,177,181 10
706448AP2	PEMEX FIN LTD	14,874,999 96	15,997,467 45
710318AG1	PEOPLES BK CR CARD MASTER TR	142,857 16	142,857 16
99KYNNII1	PHILIPPINES (REP)	1,025,000 00	1,007,062 50
563077II9	PHILIPPINES (REP OF)	380,000 00	361,950 00
693390809	PIMCO FDS	400,873 22	2,625,719 61
7239969D8	PINNACLE FOODS CORP TERM LOAN	875,000 00	873,862 50
6939969J1	PMD GROUP INC	315,000 00	312,417 00
69348HCM8	PNC MTG ACCEP CORP	1,700,000 00	1,815,641 14
69348LWA3	PNC MTG SECS CORP	2,300,000 00	2,346,713 00
69348LX95	PNC MTG SECS CORP	-	-
69348LXS3	PNC MTG SECS CORP	1,000,000 00	1,014,370 40
69348RWB8	PNC MTG SECS CORP	341,449 15	361,188 33
445714II1	POLAND (GOVT OF)	12,650,000 00	3,087,779 70
724356II3	POLAND (GOVT OF)	16,700,000 00	3,609,553 11
466818II4	POLAND (REP OF)	2,972,500 00	2,950,206 25
705085II1	POLAND(GOVT)	8,800,000 00	2,144,235 41
73799A9A9	POTLATCH CORPORATION	661,675 00	661,675 00
69350EAC4	PP + L TRANSITION BD LLC	4,576,045 50	4,698,544 41
74046REM9	PREMIER AUTO TR	5,253,575 62	5,278,162 35
74046RFC0	PREMIER AUTO TR	6,025,382 83	6,087,211 09
74046RFG1	PREMIER AUTO TR	5,396,337 32	5,421,592 18
74046RFV8	PREMIER AUTO TR	3,514,929 60	3,530,289 84
74199A9D7	PRIMEDIA INC	1,519,411 76	1,341,792 53
74199B9C7	PRIMEDIA INC	470,588 24	415,576 47
74254CAL5	PRINCIPAL RESIDENTIAL MTG CAP	470,000 00	470,000 00
743844BK7	PROVIDENT BK HOME EQUITY LN TR	10,191,000 00	10,375,431 62
74407DAD7	PROVIDIAN GATEWAY MASTER TR	16,000,000 00	15,735,008 00
74436JEU7	PRUDENTIAL SECS SECD FING CORP	1,098,022 84	1,127,889 06
69363YAA9	PSNH FDG LLC	3,828,710 95	3,869,954 97
69363YAA9	PSNH FDG LLC	1,531,484 38	1,547,981 99
99LGGRII0	PUNCH FUNDING II LTD	700,000 00	1,114,749 61
748148NS8	QUEBEC PROV CDA	8,500,000 00	8,743,865 00
447103II5	REPUBLIC OF FRANCE	26,000,000 00	23,544,333 33
99LMTBII8	RESID MORTGAGE SEC 9 A2A	2,000,000 00	2,000,000 00
76110YCF7	RESIDENTAL FDG MTG SECS I INC	6,019,060 60	6,052,346 00
760985DQ1	RESIDENTIAL ASSET MTG PRODS IN	4,856,145 90	4,851,581 12
76110WHD1	RESIDENTIAL ASSET SEC CORP MTG	3,598,006 37	3,610,247 15
76110WKD7	RESIDENTIAL ASSET SEC MTG PASS	874,134 30	874,098 11
76110WLR5	RESIDENTIAL ASSET SEC MTG PASS	4,716,369 40	4,710,284 81
76110WMD5	RESIDENTIAL ASSET SEC MTG PASS	80,000,000 00	5,128,000 00
76110WME3	RESIDENTIAL ASSET SEC MTG PASS	29,816,129 56	29,788,361 80
76110WMQ6	RESIDENTIAL ASSET SEC MTG PASS	1,500,000 00	1,514,580 00
76110VCR7	RESIDENTIAL FDG MTG SECII INC	3,000,000 00	3,132,104 10
7609475N7	RESIDENTIAL FDG MTG SECS I	859,202 38	881,215 14
760947M65	RESIDENTIAL FDG MTG SECS I INC	1,057,570 23	1,065,829 85
760972SF7	RESIDENTIAL FDG MTG SECS I INC	239,737 00	242,733 71
76110Y7U0	RESIDENTIAL FDG MTG SECS I INC	462,858 74	463,707 67

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76110YJ37	RESIDENTIAL FDG MTG SECS I INC	7,816,356 24	7,994,647 33
76110YP71	RESIDENTIAL FDG MTG SECS I INC	1,344,408 52	1,353,644 61
76110VEN4	RESIDENTIAL FDG MTG SECS II	1,188,362 21	1,188,370 29
76110VHK7	RESIDENTIAL FDG MTG SECS II	14,250,000 00	2,892,750 00
76116NB74	RESOLUTION TR CORP MTG PASS	1,806,963 47	1,763,483 41
76116NWG1	RESOLUTION TR CORP MTG PASS	1,897,859 81	1,909,057 18
76116NWG1	RESOLUTION TR CORP MTG PASS	475,952 30	475,952 30
423081II1	RUSSIAN FEDERATION	1,150,000 00	668,437 50
423081II1	RUSSIAN FEDERATION	2,950,000 00	1,703,625 00
799997994	S + P 500 INDEX FUTURES	74,250 00	-
78386NEP0	SACO I INC	457,167 41	436,350 29
79548CAB2	SALOMON BROS COML MTG TR	1,700,000 00	1,745,358 38
79548CBH8	SALOMON BROS COML MTG TR	1,800,000 00	1,818,360 90
79548K5G9	SALOMON BROS MTG SECS VII INC	335,952 62	342,645 74
79548KL30	SALOMON BROS MTG SECS VII INC	4,632,795 68	4,640,564 42
79548KN87	SALOMON BROS MTG SECS VII INC	340,488 56	340,897 59
79549AFS3	SALOMON BROS MTG SECS VII INC	358,225 75	364,021 20
78388RAA6	SBC GLACIER FIN LTD	14,548,189 41	14,522,439 11
81234CAQ4	SEARS CR ACCOUNT MASTER TR II	1,168,749 46	1,174,692 66
81747XAA3	SER 2000 1G MEDALLION TR	2,565,283 11	2,567,335 34
81747XAA3	SER 2000 1G MEDALLION TR	13,155,298 00	13,211,208 01
81747PAA0	SER 2000 2G MEDALLION TR	5,835,038 53	5,833,288 02
81751TAA5	SERIES 2001 1G MEDALLION TR	12,462,799 50	12,561,380 24
78442GBA3	SLM STUDENT LN TR	68,068 56	68,192 31
78442GBA3	SLM STUDENT LN TR	5,373,829 58	5,383,599 20
78442GBP0	SLM STUDENT LN TR	18,483,350 46	18,503,109 16
78442GCD6	SLM STUDENT LN TR	26,270,710 56	26,279,942 08
78442GCH7	SLM STUDENT LN TR	7,266,696 09	7,272,118 49
78442GCM6	SLM STUDENT LN TR	10,346,661 32	10,348,610 63
78442GCT1	SLM STUDENT LN TR	13,205,519 24	13,207,579 30
78442GCT1	SLM STUDENT LN TR	1,320,551 93	1,315,665 89
708881II0	SLOVENIA(REP OF)	600,000 00	530,856 68
784538AC4	SMHL GLOBAL FD NO 1	4,800,000 00	4,800,000 00
843590CK4	SOUTERN PAC SECD ASSETS CORP	1,228,474 12	1,222,935 42
544783II6	SOUTH KOREA REPUBLIC OF	3,850,000 00	4,454,342 20
554993II8	SPAIN KINGDOM OF	22,000,000 00	19,696,923 24
784649AB1	SSB RV TR	1,500,000 00	1,493,971 35
784649AC9	SSB RV TR	665,000 00	667,794 00
99X040911	STERLING INTEREST RATE FUTURES	(625,000 00)	(18,192 51)
99X042958	STERLING INTEREST RATE FUTURES	562,500 00	24,559 89
99X044244	STERLING INTEREST RATE FUTURES	312,500 00	277,435 76
99X045092	STERLING INTEREST RATE FUTURES	173,750 00	507,016 12
99X045639	STERLING INTEREST RATE FUTURES	250,000 00	46,208 97
99X045647	STERLING INTEREST RATE FUTURES	500,000 00	212,488 50
99X045654	STERLING INTEREST RATE FUTURES	(250,000 00)	(15,645 56)
99X045662	STERLING INTEREST RATE FUTURES	(500,000 00)	(107,699 65)
86099A9A8	STEWART ENTERPRISES LN 584	566,666 67	566,383 34
99MQLEII0	STREAM BV	2,900,779 44	2,584,059 72
863572L68	STRUCTURED ASSET SECS CORP	8,246,911 39	8,257,300 02
863572L68	STRUCTURED ASSET SECS CORP	608,965 95	609,733 06
863572N74	STRUCTURED ASSET SECS CORP	1,285,986 83	1,289,810 84
863572U43	STRUCTURED ASSET SECS CORP	638,533 59	638,702 80
795452AA9	STUDENT LN MARKETING ASSN	-	-

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86387R5K4	STUDENT LN MARKETING ASSN MTN	100,000,000 00	100,027,700 00
86387SAE0	STUDENT LOAN MARKETING ASSN	35,000,000 00	35,023,940 00
8659919B1	SUIZ DEAN FOODS CORP	1,000,000 00	998,750 00
8679109B9	SUNRISE MED INC	20,256 60	20,205 96
8679109C7	SUNRISE MED INC	33,136 48	33,053 64
8679109D5	SUNRISE MED INC	83,989 41	83,779 44
8679109E3	SUNRISE MED INC	98,825 95	98,578 89
86837RAC2	SUPERIOR WHSL INVENTORY FING T	15,000,000 00	15,097,723 50
86837SAA4	SUPERIOR WHSL INVNTY FIN TR 7	10,000,000 00	10,004,455 00
518699II6	SWEDEN (KINGDOM OF)	216,000,000 00	20,681,501 67
483888II6	SWEDEN KINGDOM OF	36,000,000 00	3,407,573 19
480630II5	SWEDEN(KINGDOM OF)	30,600,000 00	3,015,777 77
87203RAA0	SYSTEMS 2001 A T LLC	1,993,048 73	2,047,817 71
878091AH0	TEACHERS INS + ANNUITY ASSN	127,605 42	130,732 86
878154AE3	TEAM FLEET FING CORP	2,075,000 02	2,104,817 77
878154AE3	TEAM FLEET FING CORP	18,770,833 36	19,040,570 24
878154BD4	TEAM FLEET FING CORP DEL	31,125,000 00	31,295,222 62
880591DB5	TENNESSEE VALLEY AUTH	3,830,000 00	3,818,012 10
883199AK7	TEXTRON FINL CORP	3,528,146 59	3,644,512 97
883200AM9	TEXTRON FINL CORP REC TR	2,791,014 94	2,827,013 72
89140VAA3	TORRENS TRUST	1,835,026 39	1,835,026 39
89140VAA3	TORRENS TRUST	5,443,911 61	5,447,177 96
89232UAA4	TOYOTA AUTO REC 2001 B OWNER	6,547,144 06	6,546,106 33
89232QAB1	TOYOTA AUTO RECEIVABLES 2000B	1,684,616 28	1,696,782 57
89232VAB0	TOYOTA AUTO RECEIVABLES 2001 C	4,000,000 00	4,039,459 60
89232RAC7	TOYOTA AUTO RECEIVABLES OWN TR	1,836,680 46	1,891,597 21
89599E9D3	TRANSDIGM INC	47,727 28	46,414 78
048930II4	TREASURY	2,100,000 00	2,833,839 81
048930II4	TREASURY	4,700,000 00	6,342,403 39
088808II3	TREASURY	4,622,000 00	7,539,466 97
088815II8	TREASURY	4,297,000 00	8,083,735 32
088896II8	TREASURY	3,410,000 00	5,209,077 04
089160II8	TREASURY	1,340,000 00	2,157,956 68
089218II4	TREASURY	400,000 00	731,146 74
022152II5	U K CONVERSION LOAN	1,210,000 00	2,279,483 51
99X042487	U K TREAS BONDS FUTURES	(15,600,000 00)	-
030426II3	U K TREASURY	1,000,000 00	1,513,543 96
091283II4	U K TREASURY LOAN	3,380,000 00	5,989,684 12
066865II9	U K TREASURY STOCK	1,350,000 00	1,970,292 36
099979II9	U K TREASURY STOCK	3,230,000 00	6,489,653 56
93799P930	U S TREAS BONDS FUTURES	(5,700,000 00)	-
93799P930	U S TREAS BONDS FUTURES	(1,700,000 00)	-
93799P930	U S TREAS BONDS FUTURES	300,000 00	-
93899Y971	U S TREAS NOTES 10YR FUTURES	17,900,000 00	-
93899Y971	U S TREAS NOTES 10YR FUTURES	200,000 00	-
93899Y971	U S TREAS NOTES 10YR FUTURES	(38,000,000 00)	-
93899Y971	U S TREAS NOTES 10YR FUTURES	(1,400,000 00)	-
93899Y971	U S TREAS NOTES 10YR FUTURES	500,000 00	-
94099M940	U S TREAS NOTES 10YR FUTURES	(92,000 00)	(48,875 00)
94099M940	U S TREAS NOTES 10YR FUTURES	(92,000 00)	(48,875 00)
94099M940	U S TREAS NOTES 10YR FUTURES	(542,000 00)	(287,937 50)
94099G968	U S TREAS NOTES 2YR FUTURES	(28,000,000 00)	-
94099E930	U S TREAS NOTES 5YR FUTURES	190,000,000 00	-

EIN #91-16636995

Investments - Other

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'94099E930	U S TREAS NOTES 5YR FUTURES	(59,000,000 00)	-
'94099E930	U S TREAS NOTES 5YR FUTURES	26,300,000 00	-
'94099E930	U S TREAS NOTES 5YR FUTURES	(5,600,000 00)	-
'94099E930	U S TREAS NOTES 5YR FUTURES	(500,000 00)	-
'94099E930	U S TREAS NOTES 5YR FUTURES	(30,500,000 00)	-
090715II6	U K TREASURY STOCK	(750,000 00)	(2,348,470 96)
090715II6	U K TREASURY STOCK	750,000 00	2,348,470 96
024041II8	UK TREASURY STOCK	2,800,000 00	4,817,405 43
024041II8	UK TREASURY STOCK	1,000,000 00	1,718,682 69
024440II2	UK TREASURY STRIP	1,100,000 00	468,236 75
091390II7	UK TREASURY STRIP	2,425,000 00	913,747 86
572293II1	UNIKREDIT REALKRED	44,900,000 00	5,156,519 69
90253RAC9	UNION ACCEPTANCE CORP	7,435,261 26	7,669,722 56
909317AV1	UNITED AIRLS PASSTHRU TRS	1,500,000 00	1,290,000 00
9109999C7	UNITED DEFENSE INDUSTRIES INC	631,250 74	631,440 12
99LAYEII2	UNITED KINGDOM TREASURY NOTES	15,000,000 00	13,618,661 45
91086QAF5	UNITED MEXICAN STATES	1,380,000 00	1,428,300 00
91086QAF5	UNITED MEXICAN STATES	2,400,000 00	2,496,000 00
91086PAA8	UNITED MEXICAN STS BLOAL	5,000,000 00	5,044,000 00
91299G9Z8	UNITED RENTALS INC	133,333 33	133,080 00
91529B9B4	UNOVA INC	486,666 66	484,573 99
90332UAA1	US AIRWAYS PASSTHRU TRS	939,680 78	798,728 66
903278AG4	USAA AUTO OWNER TR	10,400,515 63	10,498,157 75
921796GK8	VANDERBILT MTG + FIN INC	4,661,066 50	4,698,914 36
492436II3	VENEZUELA (REP OF)	50,000,000 00	37,855,000 00
493443II8	VENEZUELA (REP OF)	1,250,000 00	556,000 00
92276XAA9	VENTAS TR	15,645,000 00	15,645,000 00
9329909F3	VOUGHT AIRCRAFT INDUSTRIE	216,666 67	207,176 67
929772AC5	WACHOVIA CR CARD MASTER TR	10,000,000 00	10,017,574 00
929227BF2	WAMU MTG PASS THROUGH CTFS	1,250,000 00	1,302,937 50
929227ES1	WASHINGTON MUTUAL	1,936,411 17	1,910,777 93
94975RAB0	WELLS FARGO AUTO TR	1,557,204 87	1,570,568 80
'957992928	WESTERN ASSET	930,333 03	12,482,648 54
'957990922	WESTERN ASSET HIGH YIELD LLC	2,243,922 07	23,739,999 88
'975995952	WESTERN ASSET INVEST GRADE	2,321,872 36	29,990,000 00
'957666993	WESTERN ASSET TR INC	781,448 19	10,485,001 38
96121RAC6	WESTPAC SECS ADMIN LTD	1,464,543 00	1,463,224 91
92925BAC8	WFS FINL 2000 C OWNER TR	2,000,000 00	2,067,602 20
928951CS9	WFS FINL OWNER TR	530,519 93	535,326 44
928951DK5	WFS FINL OWNER TR	2,500,000 00	2,585,150 00
98152DAB7	WORLD OMNI AUTO RECEIVABLES TR	578,077 90	581,111 07
98152DAG6	WORLD OMNI AUTO RECEIVABLES TR	2,000,000 00	2,051,744 40
98152EAC3	WORLD OMNI MSATER OWNER TR	985,000 00	985,007 98
98414FAA8	XEROX EQIOP LEASE OWNER TR	2,782,693 09	2,796,606 56
984245AC4	YPF SOCIEDAD ANONMIA	227,601 73	217,359 65
		\$ 46,205,219,253 80	\$ 6,925,971,747 27

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
001957AU3	AT+T CORP	5,000,000 00	\$ 5,064,165 00
012873AG0	ALBERTA ENERGY LTD	15,000,000 00	\$ 16,045,905 00
048825BH5	ATLANTIC RICHFIELD CO	10,000,000 00	\$ 10,336,690 00
097023AL9	BOEING CO	2,000,000 00	\$ 2,071,778 00
12189TAP9	BURLINGTON NORHTN SANTA FE CO	20,000,000 00	\$ 21,946,720 00
12189TAS3	BURLINGTON NORTHN SANTA FE	10,000,000 00	\$ 10,493,420 00
12189TAT1	BURLINGTON NORTHN SANTA FE	10,000,000 00	\$ 10,251,660 00
136375BE1	CANADIAN NATL RY CO	5,095,000 00	\$ 5,250,071 42
151290AR4	CEMEX SA	7,000,000 00	\$ 7,385,000 00
22404QAC2	COX COMMUNICATIONS INC	10,000,000 00	\$ 10,461,800 00
22404QAD0	COX COMMUNICATIONS INC MEDIUM	10,000,000 00	\$ 10,478,470 00
244217BF1	DEERE JOHN CAP CORP	25,000,000 00	\$ 24,327,050 00
25468PAZ9	DISNEY WALT CO NEW MTN BOOK	5,000,000 00	\$ 5,088,530 00
345397SG9	FORD MTR CR CO	30,000,000 00	\$ 27,299,580 00
345397SJ3	FORD MTR CR CO	20,000,000 00	\$ 20,280,880 00
345397SM6	FORD MTR CR CO	40,000,000 00	\$ 39,396,680 00
345397ST1	FORD MTR CR CO	55,000,000 00	\$ 55,778,470 00
345397TR4	FORD MTR CR CO	20,000,000 00	\$ 20,028,820 00
345397TS2	FORD MTR CR CO	7,500,000 00	\$ 7,371,412 50
345397TT0	FORD MTR CR CO	75,000,000 00	\$ 76,913,475 00
369622CB9	GENERAL ELEC CAP CORP	10,000,000 00	\$ 11,291,280 00
369622CQ6	GENERAL ELEC CAP CORP	8,900,000 00	\$ 10,284,448 40
36962FRZ1	GENERAL ELEC CAP CORP MTN	2,950,000 00	\$ 3,105,872 10
36962GUL6	GENERAL ELEC CAP CORP MTN	31,250,000 00	\$ 34,267,000 00
36962GVS0	GENERAL ELEC CAP CORP MTN	20,000,000 00	\$ 21,379,020 00
36962GWB6	GENERAL ELEC CAP CORP MTN	10,000,000 00	\$ 10,161,270 00
36962GWC4	GENERAL ELEC CAP CORP MTN	25,000,000 00	\$ 25,424,150 00
36962GWF7	GENERAL ELEC CAP CORP MTN	15,000,000 00	\$ 15,553,245 00
370425RP7	GENERAL MTRS ACCEP CORP	70,000,000 00	\$ 71,954,960 00
370442BB0	GENERAL MTRS CORP	20,000,000 00	\$ 20,037,020 00
437408II0	WESTFALISCHE HYPOTHEKENBANK AG	150,000,000 00	\$ 135,252,393 32
437999II8	GEN ELEC CAP CORP	15,000,000 00	\$ 17,088,000 00
438834II6	GEN ELEC CAP CORP	17,000,000 00	\$ 17,935,000 00
442503II1	EURO INVT BANK	15,000,000 00	\$ 13,644,851 70
446675II3	IBM CORP	50,000,000 00	\$ 44,552,980 60
447233II0	HYPOTHEKENBANK IN ESSEN AG	50,000,000 00	\$ 44,554,583 27
475372II1	DAIMLERCHRYSLER NORTH AMERICA	15,000,000 00	\$ 13,155,651 00
490408II4	TREUHANDANSTALT	20,000,000 00	\$ 18,365,725 01
505852II6	ALG HYPOTHEKENBK	75,000,000 00	\$ 68,008,232 37
509423II2	RHEINISCHE HYPOBK	43,000,000 00	\$ 38,572,576 77
518651II7	DEPFA BANK	30,000,000 00	\$ 26,759,193 97
519319II0	DEPFA DEUTSCHE PFANDBRIEFBANK	25,000,000 00	\$ 22,877,468 11
526131II0	DT PFANDBRIEF/HYPO	30,000,000 00	\$ 27,063,700 66
529567II2	HYPOBANK ESSEN	27,000,000 00	\$ 24,169,121 42
532942II2	KREDITANSTALT FUR WIEDEREAUF	50,000,000 00	\$ 44,517,143 19
556339II2	HYPOBANK ESSEN	50,000,000 00	\$ 44,579,602 68
560570II6	ABBAY NATL TRSY SV	15,000,000 00	\$ 13,360,324 91
576818II1	RHEINSCHES HYPOBK	25,000,000 00	\$ 22,628,765 38
58017DES5	MCDONNELL DOUGLAS FIN CORP MTN	20,000,000 00	\$ 20,519,540 00
591967II7	EUROPEAN INVESTMENT BANK	40,000,000 00	\$ 35,944,967 98
597475II5	BFG HYPOTHEKENBANK AG	25,000,000 00	\$ 22,264,225 45

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
655844AB4	NORFOLK SOUTHN CORP	29,650,000 00	\$ 31,803,390 55
655844AH1	NORFOLK SOUTHN CORP	4,925,000 00	\$ 5,277,551 20
655844AL2	NORFOLK SOUTHN CORP	15,830,000 00	\$ 15,762,390 07
655844AM0	NORFOLK SOUTHN CORP	16,417,000 00	\$ 18,069,453 13
655844AN8	NORFOLK SOUTHN CORP	92,000,000 00	\$ 104,703,728 00
655844AP3	NORFOLK SOUTHN CORP	10,000,000 00	\$ 10,142,240 00
65584HAA7	NORFOLK SOUTHN CORP MED TERM	1,232,000 00	\$ 1,304,511 82
65584HAB5	NORFOLK SOUTHN CORP MTN	3,000,000 00	\$ 3,154,728 00
674599BF1	OCCIDENTAL PETE CORP	12,977,000 00	\$ 15,213,157 70
674599BN4	OCCIDENTAL PETE CORP	4,200,000 00	\$ 4,316,684 40
674599BQ7	OCCIDENTAL PETE CORP	10,000,000 00	\$ 10,520,950 00
674599BS3	OCCIDENTAL PETE CORP	27,950,000 00	\$ 29,726,278 40
67461FDD6	OCCIDENTAL PETE CORP MTN	1,000,000 00	\$ 1,080,285 00
67461FDM6	OCCIDENTAL PETE CORP MTN	2,650,000 00	\$ 2,830,973 80
703516II7	FORD MOTOR CREDIT	20,000,000 00	\$ 17,808,317 48
706448AF4	PEMEX FIN LTD	30,000,000 00	\$ 30,089,100 00
706448BD8	PEMEX FIN LTD	26,500,000 00	\$ 28,027,725 00
706448BM8	PEMEX FIN LTD	30,000,000 00	\$ 32,701,200 00
717081AL7	PFIZER INC	10,000,000 00	\$ 10,282,230 00
720879II8	UNILEVER NV	5,000,000 00	\$ 4,425,586 40
723373II9	KREDITANSTALT FUR WIEDERAUFBAU	7,500,000 00	\$ 6,632,369 60
725052II7	AT+T CORP	10,000,000 00	\$ 8,916,169 84
802183AB9	SANTA FE PAC CORP	10,000,000 00	\$ 10,798,100 00
812293AB4	SEARIVER MARITIME FINL HLDGS	6,961,000 00	\$ 3,656,745 55
82028KAA9	SHAW COMMUNICATIONS INC	500,000 00	\$ 302,863 82
872287AM9	TCI COMMUNICATIONS INC	4,500,000 00	\$ 4,624,191 00
902917AC7	USA WASTE SVCS INC	11,972,000 00	\$ 12,520,916 20
902917AE3	USA WASTE SVCS INC	5,050,000 00	\$ 5,180,492 00
907818AV0	UNION PAC CORP	4,060,000 00	\$ 4,371,199 00
907818AY4	UNION PAC CORP	11,692,000 00	\$ 12,127,293 16
907818CL0	UNION PAC CORP	12,500,000 00	\$ 12,902,500 00
907818CM8	UNION PAC CORP	5,000,000 00	\$ 4,985,745 00
90782EGU2	UNION PAC CORP MTN BK ENTRY	9,000,000 00	\$ 9,301,950 00
90782EGV0	UNION PAC CORP MTN BK ENTRY	1,585,000 00	\$ 1,636,168 55
92929QAA5	WMX TECHNOLOGIES INC	13,150,000 00	\$ 13,626,030 00
92929QAC1	WMX TECNOLOGIES INC	590,000 00	\$ 631,435 70
92929QAJ6	WMX TECHNOLOGIES INC	2,605,000 00	\$ 2,709,200 00
92929QAQ0	WMX TECHNOLOGIES INC	22,570,000 00	\$ 23,592,646 70
941063AK5	WASTE MGMT INC	22,632,000 00	\$ 23,176,299 60
94106LAJ8	WASTE MGMT INC DEL	1,925,000 00	\$ 1,973,086 50
94106LAK5	WASTE MGMT INC DEL	7,500,000 00	\$ 7,709,325 00
99JSSTII0	ASSOCS CORP OF NA	5,000,000 00	\$ 4,442,503 44
99LNPQII7	PROCTER + GAMBLE COMPANY	46,000,000 00	\$ 43,017,180 59
99LQPJII6	GENERAL MOTORS ACCEPT CORP	15,000,000 00	\$ 13,140,532 51
99MQRVII6	BANK OF ENGLAND	25,000,000 00	\$ 22,675,509 83
25766CCJ1	DONALDSON LUFKIN JENRETTE	300,000 00	\$ 300,894 00
30499B9C6	FHA 221D4 P3 00 PFC INPERIAL	2,580,518 16	\$ 2,472,755 72
42333HLF7	HELLER FINL INC MTN BK ENT	1,000,000 00	\$ 997,530 00
4599969X4	INT RT SWAP	-38,800,000 00	\$ -
4599969Y2	INT RT SWAP	-30,000,000 00	\$ -
4599969Y2	INT RT SWAP	30,000,000 00	\$ -

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
759464AG5	RELIANCE GROUP HLDGS INC	750,000 00	\$ 22,500 00
99KYEXII1	ROYAL BANK OF SCOTLAND	1,100,000 00	\$ 1,057,760 11
05947UBB3	BANC AMER COML MTG INC	1,700,000 00	\$ 1,807,864 32
025537AA9	AMERICAN ELEC PWR INC	3,490,000 00	\$ 3,449,341 50
046003KA6	ASSOCIATES CORP NORTH AMER	2,000,000 00	\$ 2,076,740 00
055654AB3	BSCH ISSUANCES LTD	2,000,000 00	\$ 2,103,860 00
060505AG9	BANK AMER CORP	2,100,000 00	\$ 2,252,544 00
060505AJ3	BANK AMER CORP	2,600,000 00	\$ 2,545,088 00
06423AAN3	BANK ONE CORP	4,110,000 00	\$ 4,121,261 40
07274RCA0	BAYERISCHE LANDESBANK GIROZENT	1,000,000 00	\$ 975,800 00
07785GAC4	BELL ATLANTIC FINL SVCS INC	5,000,000 00	\$ 4,975,000 00
097014AC8	BOEING CAP CORP	2,640,000 00	\$ 2,778,943 20
097014AF1	BOEING CAP CORP	1,760,000 00	\$ 1,754,808 00
111021AD3	BRITISH TELECOMMUNICATIONS PLC	2,980,000 00	\$ 3,292,482 80
125577AD8	CIT GROUP INC	1,940,000 00	\$ 2,053,296 00
126304AM6	CSC HLDGS INC	60,000 00	\$ 61,818 00
12641LBV4	CSX CORP MED TRM NTS	800,000 00	\$ 828,016 00
131347AY2	CALPINE CORP	1,320,000 00	\$ 1,290,300 00
172967BC4	CITIGROUP INC	4,000,000 00	\$ 4,115,200 00
189054AC3	CLOROX CO	3,750,000 00	\$ 3,663,750 00
20029PAK5	COMCAST CABLE COMMUNICATIONS	3,350,000 00	\$ 3,403,935 00
20825UAA2	CONOCO FDG CO	4,600,000 00	\$ 4,601,840 00
209111CZ4	CONSOLIDATED EDISON CO NY INC	2,500,000 00	\$ 2,485,750 00
211177AG5	CONTINENTAL CABLEVISION INC	3,500,000 00	\$ 3,964,450 00
211177AJ9	CONTINENTAL CABLEVISION INC	1,500,000 00	\$ 1,660,650 00
22541LAA1	CREDIT SUISSE FB USA INC	4,000,000 00	\$ 4,069,120 00
233331AE7	DTE ENERGY CO	5,020,000 00	\$ 5,180,640 00
233835AP2	DAIMLER CHRYLSE HLDGS	4,050,000 00	\$ 4,198,392 00
251529AF0	DEUTSCHE BK FINL INC	2,000,000 00	\$ 2,171,800 00
25156PAB9	DEUTSCHE TELEKOM INTL	1,000,000 00	\$ 1,090,100 00
260543BK8	DOW CHEM CO	2,000,000 00	\$ 2,137,400 00
285659AE8	ELECTRONIC DATA SYS CORP	2,500,000 00	\$ 2,636,000 00
337932AB3	FIRSTENERGY CORP	660,000 00	\$ 643,962 00
345397SH7	FORD MTR CR CO	1,890,000 00	\$ 1,920,996 00
345397SM6	FORD MTR CR CO	2,000,000 00	\$ 2,015,400 00
345397ST1	FORD MTR CR CO	2,550,000 00	\$ 2,586,465 00
345397SU8	FORD MTR CR CO	2,000,000 00	\$ 2,053,000 00
345397TR4	FORD MTR CR CO	2,500,000 00	\$ 2,499,125 00
35177PAB3	FRANCE TELECOM SA	4,790,000 00	\$ 5,129,706 80
370425RG7	GENERAL MTRS ACCEP CORP	130,000 00	\$ 127,046 40
370425RU6	GENERAL MTRS ACCEP CORP	80,000 00	\$ 80,570 40
370448AA0	GENERAL MTRS NOVA SCOTIA FIN	3,000,000 00	\$ 2,980,800 00
38141GAL8	GOLDMAN SACHS GROUP INC	2,000,000 00	\$ 2,159,600 00
423328BP7	HELLER FINL INC	2,500,000 00	\$ 2,765,000 00
441812GH1	HOUSEHOLD FIN CORP	2,100,000 00	\$ 2,209,830 00
460146BK8	INTERNATIONAL PAPER CO	750,000 00	\$ 806,317 50
46625HAL4	JP MORGAN CHASE + CO	2,900,000 00	\$ 2,944,689 00
500631AH9	KOREA ELEC PWR CORP	3,780,000 00	\$ 3,911,922 00
521865AC9	LEAR CORP	150,000 00	\$ 151,645 50
524909AZ1	LEHMAN BROS INC	470,000 00	\$ 475,405 00
539830AK5	LOCKHEED MARTIN CORP	290,000 00	\$ 346,932 80

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
566306AA4	MARCONI PLC	370,000 00	\$ 188,700 00
59000VAA5	MERITA BK LTD	3,000,000 00	\$ 3,057,000 00
590188JP4	MERRILL LYNCH + CO INC	3,000,000 00	\$ 2,985,870 00
60467PAG9	MIRANT AMERICAS GENERATION LLC	1,300,000 00	\$ 1,185,210 00
61688AAE8	MORGAN J P + CO INC	130,000 00	\$ 121,728 10
617446GM5	MORGAN STANLEY GROUP INC	4,250,000 00	\$ 4,348,175 00
637432CC7	NATIONAL RURAL UTILS COOP FIN	4,000,000 00	\$ 4,134,400 00
652478AU2	NEWS AMER HLDGS INC	40,000 00	\$ 39,679 20
652478AX6	NEWS AMER HLDGS INC	4,210,000 00	\$ 4,613,823 20
652478BA5	NEWS AMER HLDGS INC	40,000 00	\$ 37,112 00
653522DF6	NIAGARA MOHAWK PWR CORP	378,048 89	\$ 385,345 23
653522DJ8	NIAGARA MOHAWK PWR CORP	3,790,000 00	\$ 4,051,889 00
655844AF5	NORFOLK SOUTHN CORP	5,000,000 00	\$ 5,308,000 00
65584HAA7	NORFOLK SOUTHN CORP MED TERM	1,500,000 00	\$ 1,588,350 00
669383DW8	NORWEST FINL INC	650,000 00	\$ 691,145 00
690353EQ6	OVERSEAS PRIVATE INV CORP	1,000,000 00	\$ 1,196,300 00
694308EW3	PACIFIC GAS + ELEC CO	125,000 00	\$ 116,250 00
706448AD9	PEMEX FIN LTD	1,810,000 00	\$ 1,907,921 00
706448AF4	PEMEX FIN LTD	1,000,000 00	\$ 1,002,970 00
706451AB7	PEMEX PROJ FDG MASTER TR	1,890,000 00	\$ 1,993,950 00
71676QAC0	PETROZUATA FIN INC	760,000 00	\$ 570,000 00
718507BJ4	PHILLIPS PETE CO	1,375,000 00	\$ 1,404,837 50
718507BQ8	PHILLIPS PETE CO	2,720,000 00	\$ 3,166,080 00
742718BR9	PROCTER + GAMBLE CO	1,500,000 00	\$ 1,599,600 00
755111AB7	RAYTHEON CO	210,000 00	\$ 215,705 70
755111AD3	RAYTHEON CO	4,851,000 00	\$ 4,920,854 40
755111AV3	RAYTHEON CO	1,460,000 00	\$ 1,402,300 80
775371AN7	ROHM + HAAS CO	2,530,000 00	\$ 2,679,017 00
780097AE1	ROYAL BK SCOTLAND GROUP PLC	740,000 00	\$ 841,380 00
79549BCJ4	SALOMON INC	2,000,000 00	\$ 2,085,660 00
803111AK9	SARA LEE CORP	1,640,000 00	\$ 1,665,879 20
84534ECA4	SOUTHWESTERN BELL TEL CO	1,560,000 00	\$ 1,631,136 00
852060AB8	SPRINT CAP CORP	930,000 00	\$ 947,670 00
872287AB3	TCI COMMUNICATIO INC	400,000 00	\$ 428,560 00
87305QBN0	TTX CO	1,850,000 00	\$ 1,953,230 00
873168AC2	TXU CORP	5,180,000 00	\$ 5,207,972 00
87316WAA3	TXU GAS CAP I	250,000 00	\$ 196,737 50
87612EAC0	TARGET CORP	1,960,000 00	\$ 2,001,630 40
887315AX7	TIME WARNER INC	500,000 00	\$ 552,700 00
887315BB4	TIME WARNER INC	1,000,000 00	\$ 1,028,920 00
904764AG2	UNILEVER CAPITAL	2,000,000 00	\$ 2,163,440 00
907818BX5	UNION PAC CORP	2,500,000 00	\$ 2,575,000 00
907818CH9	UNION PAC CORP	2,000,000 00	\$ 2,001,300 00
92839UAB3	VISTEON CORP	1,020,000 00	\$ 1,055,220 60
92929QAR8	WMX TECHNOLOGIES INC	1,260,000 00	\$ 1,299,438 00
931142BF9	WAL MART STORES INC	900,000 00	\$ 1,033,020 00
941063AF6	WASTE MGMT INC	600,000 00	\$ 615,180 00
94106KAA9	WASTE MGMT INC	2,000,000 00	\$ 2,024,400 00
94106LAA7	WASTE MGMT INC DEL	250,000 00	\$ 248,450 00
94106LAL3	WASTE MGMT INC DEL	3,480,000 00	\$ 3,436,500 00
949746CE9	WELLS FARGO + CO NEW	4,000,000 00	\$ 4,060,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
94975CAF4	WELLS FARGO FINL INC	2,500,000 00	\$ 2,504,000 00
98157DAJ5	WORLDCOM INC GA NEW	5,400,000 00	\$ 5,589,000 00
001031AC7	AEP INDUSTRY	2,870,000 00	\$ 2,726,500 00
00154NAB9	AKI HLDG CORP	9,000,000 00	\$ 4,500,000 00
002539AB0	AAVID THERMAL TENOLOGIES INC	14,690,000 00	\$ 8,814,000 00
02311PAG9	AMATEK INDS PTY LTD	10,840,000 00	\$ 9,214,000 00
02311PAJ3	AMATEK INDS PTY LET	10,167,400 00	\$ 9,404,845 00
031652AD2	AMKOR TECHNOLOGY INC	3,975,000 00	\$ 3,756,375 00
032375AL1	ANACOMP INC	7,360,000 00	\$ 1,692,800 00
032375AP2	ANACOMP INC	8,430,000 00	\$ 1,938,900 00
038101AA9	APPLETON PAPERS INC	9,900,000 00	\$ 9,405,000 00
038496AD7	ARACRUZ CELULOSE S A	8,168,000 00	\$ 8,168,000 00
085790AA1	BERRY PLASTICS SR SUB NT	5,150,000 00	\$ 5,240,125 00
085790AE3	BERRY PLASTICS CORP	4,960,000 00	\$ 5,084,000 00
085790AF0	BERRY PLASTICS	2,720,000 00	\$ 2,767,600 00
105257AB5	BRAND SCAFFOLD SVSC INC	15,865,000 00	\$ 14,913,100 00
12045QAB0	BULONG OPERATION PTY LTD	14,875,000 00	\$ 297,500 00
127587AB9	CADMUS COMMUNICATIONS CORP	9,920,000 00	\$ 9,424,000 00
172441AF4	CINEMARK USA INC	3,000,000 00	\$ 2,820,000 00
172441AJ6	CINEMARK USA INC	5,370,000 00	\$ 4,940,400 00
172441AL1	CINEMARK USA INC	3,600,000 00	\$ 3,204,000 00
1844969E9	CLEAN HARBORS	6,350,000 00	\$ 6,159,500 00
1949919D9	EQUINOX HOLDINGS	6,900,000 00	\$ 6,003,000 00
195910AA2	COLOR SPOT NUSURIES	2,970,000 00	\$ 297,000 00
218682AD4	CORE MARK INTL INC	12,380,000 00	\$ 11,884,800 00
240028AF7	DAYTON SUPERIOR CORP	7,855,000 00	\$ 7,776,450 00
249823AC9	DERLAN MFG INC	16,998,000 00	\$ 14,618,280 00
256666AB4	DOLLAR FINL GROUP INC	17,775,000 00	\$ 16,886,250 00
265736AB4	DUNLOP STD AEROSPACE HLDGS PLC	11,900,000 00	\$ 12,019,000 00
268162AD6	DYNACORP ACQUIRED BY DME HLDG	2,470,000 00	\$ 2,519,400 00
26842EAC0	EES COKE BATTERY INC	21,305,000 00	\$ 12,783,000 00
304530AD0	FAIRFIELD MFG INC	18,220,000 00	\$ 9,201,100 00
315646AB5	FIBERMARK INC	5,940,000 00	\$ 5,227,200 00
355352AB1	FRANKS NURSERY + CRAFTS INC	6,000,000 00	\$ 780,000 00
404125AE6	HCC INDS INC	28,620,000 00	\$ 19,175,400 00
4139919G7	HARNISCHFEGE	1,800,000 00	\$ 1,303,344 00
420781AC0	HAYES LEMMERZ INTL INC	12,360,000 00	\$ 5,809,200 00
426299AC7	HENRY CO	11,800,000 00	\$ 4,720,000 00
440536AA8	HORNBECK LEEVAC MARINE SVCS	11,900,000 00	\$ 12,019,000 00
448850AB3	HYDROCHEM INDL SVCS INC	22,765,000 00	\$ 16,390,800 00
457776AC6	INSTRON CORP	4,960,000 00	\$ 4,315,200 00
462745AC4	IRON AGE CORP	14,650,000 00	\$ 6,885,500 00
481165AA6	JOY GLOBAL INC	11,310,000 00	\$ 11,536,200 00
482047AB3	JUNO LTG INC	13,890,000 00	\$ 13,473,300 00
485598AE6	KAPPA BEHEER B V	3,960,000 00	\$ 4,276,800 00
49308AAC7	KEY COMPONENTS LLC	9,295,000 00	\$ 8,551,400 00
505447AD4	LABRANCHE + CO INC	9,850,000 00	\$ 11,278,250 00
517289AC8	LAROCHE INDS INC	16,420,000 00	\$ 246,300 00
553090AC5	MMI PRODS INC	16,852,000 00	\$ 16,220,050 00
554273AB8	MACDERMID INC	3,960,000 00	\$ 4,019,400 00
57722MAB4	MATTRESS DISCOUNTERS CORP	9,920,000 00	\$ 1,984,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
591097AD2	METAL MGMT INC	14,186,366 92	\$ 10,639,775 19
628852AC9	NCI BLDGS SYS INC	9,920,000 00	\$ 9,672,000 00
635847AB2	NATIONAL EQUIP SVSC INC	11,170,000 00	\$ 9,717,900 00
635847AE6	NATIONAL EQUIP SVCS INC	8,780,000 00	\$ 7,638,600 00
670872AA8	OM GROUP INC	1,980,000 00	\$ 1,999,800 00
677007BU9	OGLEBAY NORTON CO	12,485,000 00	\$ 10,986,800 00
690903AJ8	OXFORD AUTOMOTIVE INC	18,600,000 00	\$ 3,348,000 00
693204AB5	PCI CHEMICALS CDA INC	2,585,000 00	\$ 982,300 00
715911AB9	PETRO STOPPING CTRS L P PETRO	4,450,000 00	\$ 3,782,500 00
726868AC6	PLAINWELL INC	21,655,000 00	\$ 216,550 00
727610AA5	PLASTIPAK HOLDINGS	247,000 00	\$ 259,350 00
74264NAB1	PRISON RLTY TR INC	4,960,000 00	\$ 4,960,000 00
75040KAA7	RADIOLOGIX INC	6,930,000 00	\$ 6,860,700 00
759595AG6	REMINGTON PRODS CO L L C REMIN	7,900,000 00	\$ 5,925,000 00
76009NAA8	RENT A CTR INC NEW	4,950,000 00	\$ 5,049,000 00
782676AC4	RUSSELL STANLEY HLDGS INC	2,160,613 00	\$ 1,080,306 50
78571LAC2	SABRELINE CORP	9,800,000 00	\$ 5,194,000 00
82881PAC0	SIMONDS INDS INC	13,630,000 00	\$ 4,089,000 00
831258AB4	SLEEPMASTER L L C	14,085,000 00	\$ 915,525 00
858903AH0	STERLING CHEMS INC	12,840,000 00	\$ 10,785,600 00
874833AC0	TALON AUTOMOTIVE GROUP INC	4,320,000 00	\$ 43 20
87910PAF7	TEKNI PLEX INC	9,900,000 00	\$ 9,603,000 00
880779AN3	TEREX CORP NEW	6,930,000 00	\$ 7,137,900 00
892134AC1	TOWN SPORTS INTL INC	8,430,000 00	\$ 8,640,750 00
895728AC7	TRI UNION DEV CORP	8,900,000 00	\$ 8,277,000 00
911365AB0	UNITED RENTALS NORTH AMER INC	14,850,000 00	\$ 15,741,000 00
92923XAB4	WEC CO	9,920,000 00	\$ 1,488,000 00
017774II3	NATIONWIDE BLDG SOC	350,000 00	\$ 565,565 80
410883II5	CREDIT SUISSE GROU	1,000,000 00	\$ 1,572,997 08
417883II8	PREMIER INTERNATIONAL	150,000 00	\$ 235,774 91
445101II1	HOUSEHOLD FINANCE CORP	1,500,000 00	\$ 1,369,879 48
447778II4	ING BANK NV	900,000 00	\$ 1,367,861 26
458796II2	TELEWEST COMMS	250,000 00	\$ 258,963 09
466506II5	HCA INC	125,000 00	\$ 193,750 22
472764II2	ALLSTATE LIFE FUNDING LLC	1,000,000 00	\$ 1,479,967 86
486196II1	AXA	2,750,000 00	\$ 2,508,708 27
514413II6	REALKREDIT DANMARK	32,000,000 00	\$ 3,717,178 74
541418II2	OPUS SERIES 1 A	1,000,000 00	\$ 1,448,123 70
557105II6	STATENS BOSTADSFIN	45,800,000 00	\$ 4,213,373 62
564014II1	RESEAU FERRE DE FR	2,200,000 00	\$ 1,795,645 73
570905II2	HOUSEHOLD FINANCE CORP	1,980,000 00	\$ 1,639,704 47
571975II4	INTERNATIONAL LEASE FIN CORP	1,100,000 00	\$ 962,072 00
579452II6	CELTIC RES IRISH 4	1,214,467 40	\$ 1,081,650 30
594656II3	SPINTAB AB	48,000,000 00	\$ 4,648,997 39
594871II8	DEXIA MUNI AGENCY	9,500,000 00	\$ 8,694,512 11
701635II7	GALA GROUP HLDGS	135,000 00	\$ 218,091 80
703182II8	ALLIED IRISH BANKS PLC	2,900,000 00	\$ 2,713,192 08
703460II8	GROHE HOLDINGS	340,000 00	\$ 329,971 29
703470II7	JONES LANG LASLLE	280,000 00	\$ 257,655 41
704783II2	BCA POP BERGAMO	2,330,000 00	\$ 2,110,660 58
705453II1	AES CORP	170,000 00	\$ 192,986 13

GUSIP Number	Security Name	Shares/Par Value	Base Market Value
706349110	AIG SUNAMERICA INSTITUTNL	3,750,000 00	\$ 3,354,248 14
709524115	SOGERIM SA	2,100,000 00	\$ 1,915,961 49
712047112	WORLDCOM INC	2,100,000 00	\$ 1,907,547 49
714746117	VIVENDI ENVIROMENT	2,800,000 00	\$ 2,516,222 55
718251114	ALAFALAWAL AB	220,000 00	\$ 223,304 91
723134115	CALPINE CANADA ENE	180,000 00	\$ 227,915 75
724349118	LEAR CORP	400,000 00	\$ 356,148 19
724978114	FRESENIUS MED CARE	300,000 00	\$ 264,359 89
728176111	MESSER GRIESHIEM HOLDING AG	200,000 00	\$ 186,977 80
99JZRG113	STANDARD CHARTER BANK	2,310,000 00	\$ 1,987,237 43
99KBAA115	RAILTRACK PLC	469,000 00	\$ 602,242 92
99KCWL115	LEHMAN BROTHERS HOLDINGS PLC	600,000 00	\$ 891,054 53
99KMGK113	NATIONAL WESTMISTER BANK	1,200,000 00	\$ 1,937,196 55
99KVHT113	LLOYDS TSB CAPITAL 1	1,500,000 00	\$ 1,448,810 82
99KWCU113	FKI PLC	1,190,000 00	\$ 958,354 70
99KYEX111	ROYAL BANK OF SCOTLAND	1,695,000 00	\$ 1,588,279 99
99LAPQ115	INVENSYS PLC	1,670,000 00	\$ 1,367,965 18
99LEAN110	SMITHS INDUSTRIES PLC	800,000 00	\$ 1,172,936 53
99LJTV111	SARA LEE CORPORATION	1,620,000 00	\$ 1,489,278 16
99LLSV117	TYCO INTL GROUP SA	2,300,000 00	\$ 2,066,282 74
99LMMS118	GENERAL MOTORS ACCEPTANCE CO	500,000 00	\$ 722,970 30
99LNGZ117	CHC HELICOPTER CORP	175,000 00	\$ 165,942 80
99LTFG117	NORDBANKEN HYPOTEK AB	1,500,000 00	\$ 1,383,863 82
99LTZS119	ROYAL BANK OF SCOTLAND	350,000 00	\$ 531,090 27
99LWDF114	BRITISH TELECOMMUNICATIONS PLC	1,350,000 00	\$ 1,251,883 13
99LWNX114	IRISH LIFE + PERM PLC	2,650,000 00	\$ 2,384,492 24
99LWTG115	GMAC	2,500,000 00	\$ 2,201,440 98
99MCNP114	LEHMAN BROS HLDGS	1,400,000 00	\$ 1,237,793 02
99MEXD116	P + O PRINCESS CRUISE	1,220,000 00	\$ 1,504,900 33
99MFLJ113	BG ENERGY CAPITAL PLC	1,000,000 00	\$ 1,454,673 00
99MGUJ111	SYNGENTA LUX FINANCE	3,200,000 00	\$ 2,850,610 08
99MGXL113	SAINSBURY(J)	2,950,000 00	\$ 2,641,039 13
99MHUU114	INEOS GRP HLDG	250,000 00	\$ 229,270 39
99MKCF110	FOCUS RETAIL GRP PLC	200,000 00	\$ 299,812 54
99MNNJ114	SANTANDER CENTRAL HISPANO ISSU	1,250,000 00	\$ 1,124,092 71
99MNVN115	FORTIS BANK	2,500,000 00	\$ 2,229,042 46
99MPYJ117	MORGAN STANLEY DEAN WITTER	3,000,000 00	\$ 2,734,683 85
99MSFN113	WOOLWORTHS GROUP PLC	180,000 00	\$ 269,831 29
99MSPV114	CHESAPEAKE CAPITAL CORPORATION	80,000 00	\$ 122,253 66
99MUZY112	EUROPEAN LOAN CONDUIT PLC	894,463 17	\$ 1,300,503 13
408649114	DEV BK OF JAPAN	250,000,000 00	\$ 1,982,679 93
465353113	SAN PAOLA IMI SPA	410,000 00	\$ 380,128 53
708824110	AVENTIS	1,000,000 00	\$ 899,363 21
709524115	SOGERIM SA	500,000 00	\$ 456,960 38
710969119	KONINKLIJKE AHOLD NV	1,000,000 00	\$ 898,294 76
713801111	ING VERZEKERINGEN NV	500,000 00	\$ 447,856 34
714746117	VIVENDI ENVIROMENT	500,000 00	\$ 449,236 42
99LWDF114	BRITISH TELECOMMUNICATIONS PLC	1,000,000 00	\$ 937,649 14
99MECJ116	UNILEVER NV	1,000,000 00	\$ 901,856 24
99MGXL113	SAINSBURY(J)	1,000,000 00	\$ 898,027 65
99MKFP115	NGG FINANCE PLC	950,000 00	\$ 846,274 87

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99MPZWII7	GENERAL MOTORS ACCEPT CORP	1,100,000 00	\$ 974,902 24
99MUALI7	DEPFA DEUTSCHE PFANDERIEFBANK	2,000,000 00	\$ 1,763,695 68
001957AG4	AT + T CORP	22,000,000 00	\$ 22,024,596 00
001957AX7	AT+T CORP	18,500,000 00	\$ 18,855,052 00
008677AC0	AHMANSON H F + CO	10,050,000 00	\$ 10,408,704 60
06423EGS8	BANK ONE N A CHICAGO IL MTN	25,000,000 00	\$ 25,005,975 00
06478VBL4	BANK SCOTLAND TREAS SVCS PLC	25,000,000 00	\$ 25,002,025 00
066050CA1	BANKAMERICA CORP	1,000,000 00	\$ 1,019,380 00
073928JP9	BEAR STEARNS COS INC MTN BE	20,000,000 00	\$ 20,384,000 00
07785HCY2	BELL ALANTIC FINL SVCS INC	7,000,000 00	\$ 7,001,393 00
097014AA2	BOEING CAP CORP	20,000,000 00	\$ 19,983,020 00
09774LAF5	BOMBARDIER CAP INC	10,000,000 00	\$ 10,300,290 00
121897WR9	BURLINGTON NORTHN INC	10,000,000 00	\$ 10,165,300 00
12560PBZ3	CIT GROUP INC MTN SR NTS	10,000,000 00	\$ 10,038,700 00
14912LH95	CATERPILLAR FINL SVCS	15,000,000 00	\$ 15,004,035 00
14912LJ36	CATERPILLAR FINL SVCS	25,000,000 00	\$ 25,032,525 00
14912LJ69	CATERPILLAR FINL SVCS	20,000,000 00	\$ 20,028,160 00
16161LCZ5	CHASE MANHATTAN CORP NEW MTN	15,000,000 00	\$ 15,010,965 00
22237LEN8	COUNTRYWIDE FDG CORP MTN	5,000,000 00	\$ 5,143,980 00
224044AJ6	COX COMMUNICATIONS INC NEW	5,000,000 00	\$ 5,122,715 00
224050AG9	COX ENTERPRISES INC	24,435,000 00	\$ 24,767,902 44
22540CED2	CREDIT SUISSE FIRST BOSTON INC	15,000,000 00	\$ 15,001,815 00
233835AG2	DAIMLER CHRYSLER N AMER HLDG	22,890,000 00	\$ 23,669,106 93
233835AM9	DAIMLER CHRYSLER NORTH AMER	38,285,000 00	\$ 38,097,709 78
23383FBE4	DAIMLERCHRYSLER NORTH AMER	20,000,000 00	\$ 19,466,700 00
244217BD6	DEERE JOHN CAP CORP	10,000,000 00	\$ 10,335,190 00
24422EHH5	DEERE JOHN CAP CORP MTN BK ENT	12,500,000 00	\$ 12,519,875 00
24422ELW7	DEERE JOHN CAP CORP MTN BK ENT	15,000,000 00	\$ 15,018,750 00
24422EMD8	DEERE JOHN CAP CORP MTN BK ENT	30,000,000 00	\$ 30,048,990 00
24422EMX4	DEERE JOHN CAP CORP MTN BK ENT	10,000,000 00	\$ 10,010,030 00
25468PBT2	DISNEY WALT CO NEW MTN BOOK	10,000,000 00	\$ 10,054,400 00
33901MKH4	FLEET NATL BK RI MTN	15,000,000 00	\$ 15,005,670 00
339464AJ8	FLINT EUROPEAN DEBT INVTS TR	5,000,000 00	\$ 5,000,000 00
345397RS4	FORD MTR CR CO	1,935,000 00	\$ 1,978,044 07
345397RV7	FORD MTR CR CO	45,000,000 00	\$ 44,145,180 00
345397RX3	FORD MTR CR CO	25,075,000 00	\$ 23,337,026 67
345397SH7	FORD MTR CR CO	8,275,000 00	\$ 8,410,254 87
345397SN4	FORD MTR CR CO	10,000,000 00	\$ 10,320,640 00
345397SR5	FORD MTR CR CO	40,000,000 00	\$ 39,200,000 00
3454023X7	FORD MTR CR MTN BK ENTRY	3,428,000 00	\$ 3,421,020 59
3454025D9	FORD MTR CR MTNS BK ENTRY	20,000,000 00	\$ 19,532,960 00
3454025J6	FORD MTR CR	20,000,000 00	\$ 19,483,980 00
362320AS2	GTE CORP	11,000,000 00	\$ 11,876,007 00
36962GUJ1	GENERAL ELEC CAP CORP MTN	12,875,000 00	\$ 13,725,393 75
36962GUP7	GENERAL ELEC CAP CORP MTN	10,000,000 00	\$ 10,081,590 00
36962GUR3	GENERAL ELEC CAP CORP MTN	15,000,000 00	\$ 16,189,740 00
36962GVF8	GENERAL ELEC CAP CORP MTN	55,000,000 00	\$ 57,983,255 00
36962GVK7	GENERAL ELEC CAP CORP MTN	10,000,000 00	\$ 10,326,520 00
36962GVZ4	GENERAL ELEC CAP CORP MTN	20,000,000 00	\$ 19,991,900 00
36962GWA8	GENERAL ELEC CAP CORP MTN	15,000,000 00	\$ 15,452,400 00
370425QR4	GENERAL MTRS ACCEP CORP	3,550,000 00	\$ 3,612,298 95

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
370425RH5	GENERAL MTRS ACCEP CORP	20,000,000 00	\$ 19,291,560 00
37042WA27	GENERAL MTRS ACCEP CORP	10,000,000 00	\$ 9,819,220 00
37042WA84	GENERAL MTRS ACCEP CORP	25,000,000 00	\$ 24,441,850 00
37042WC58	GENERAL MTRS ACCEP CORP MTN	15,000,000 00	\$ 15,450,465 00
37042WD24	GENERAL MTRS ACCEP CORP	25,000,000 00	\$ 25,499,250 00
37042WD73	GENERAL MTRS ACCEP CORP MTN	5,000,000 00	\$ 4,884,910 00
37042WD99	GENERAL MTRS ACCEP CORP MTN	10,000,000 00	\$ 9,745,340 00
37042WYS4	GENERAL MTRS ACCP CORP MTNS	11,850,000 00	\$ 11,762,392 95
37042WZK0	GENERAL MTRS ACCEP CORP	35,000,000 00	\$ 34,518,575 00
37042WZN4	GENERAL MTRS ACCEP CORP	60,000,000 00	\$ 59,120,520 00
38141EDG1	GOLDMAN SACHS GROUP INC MTN	25,000,000 00	\$ 25,001,375 00
420305II7	CREDIT SUISSE FIRS	10,943,000 00	\$ 10,999,848 88
444354II7	INTL BANK RECON + DEV	11,000,000 00	\$ 11,253,814 00
456866AP7	INGERSOLL RAND CO	10,000,000 00	\$ 10,309,050 00
46623EAB5	JP MORGAN + CHASE	20,000,000 00	\$ 19,999,360 00
48513LAA0	KANSAS CITY PWR + LT CO	10,000,000 00	\$ 10,002,770 00
488591II1	MERCK + CO INC	3,521,000 00	\$ 3,787,539 70
494550AC0	KINDER MORGAN ENERGY PARTNERS	15,000,000 00	\$ 15,005,625 00
503139II0	BANKAMERICA CORP	25,000,000 00	\$ 24,984,725 00
529498II0	MERRILL LYNCH + CO	9,250,000 00	\$ 9,261,063 00
529559II9	TOYOTA MOTOR CORP	15,000,000 00	\$ 15,771,000 00
540954II7	AMERITECH CAPITAL FUNDING CORP	12,000,000 00	\$ 12,380,676 00
547405II3	TOYOTA MOTOR CREDIT CORP	20,000,000 00	\$ 20,818,000 00
589331AF4	MERK + CO INC	15,000,000 00	\$ 15,064,275 00
59018YDR9	MERRILL LYNCH + CO INC	8,000,000 00	\$ 8,013,464 00
595707II3	NATIONSBANK CORP FRN	8,000,000 00	\$ 8,021,720 00
61745EPA3	MORGAN STANLEY DEAN WITTER	35,000,000 00	\$ 35,017,885 00
638539AJ5	NATIONAL WESTMINSTER BK PLC	500,000 00	\$ 500,894 50
65119QBL6	NEWELL COMPANY	30,000,000 00	\$ 29,880,660 00
655844AD0	NORFOLK SOUTHN CORP	7,410,000 00	\$ 7,516,474 29
69371RVB9	PACCAR FINL CORP MTN BK ENT	25,000,000 00	\$ 24,993,275 00
69371RVC7	PACCAR FINL CORP MTN BK ENT	15,000,000 00	\$ 15,003,375 00
835699AA7	SONY CORP	6,000,000 00	\$ 6,195,540 00
872287AA5	TCI COMMUNICATIONS INC	10,000,000 00	\$ 10,799,880 00
879240AS8	TELE COMMUNICATIONS INC	7,545,000 00	\$ 7,859,535 96
883199AJ0	TEXTRON FINL CORP	25,000,000 00	\$ 24,767,250 00
89233PMC7	TOYOTA MTR CR CORP MTN BK ENT	15,000,000 00	\$ 15,447,855 00
907818AM0	UNION PAC CORP	11,000,000 00	\$ 11,046,090 00
907818CH9	UNION PAC CORP	5,550,000 00	\$ 5,553,607 50
92344GAG1	VERIZON GLOBAL FDG CORP	15,000,000 00	\$ 15,002,985 00
931142BK8	WAL MART STORES INC	25,000,000 00	\$ 25,504,100 00
93933VAD0	WASHINGTON MUT BK	15,000,000 00	\$ 15,002,820 00
941063AK5	WASTE MGMT INC	7,000,000 00	\$ 7,178,864 00
94106KAA9	WASTE MGMT INC	4,200,000 00	\$ 4,251,013 20
949740CF9	WELLS FARGO + CO	10,000,000 00	\$ 10,263,440 00
949740CH5	WELLS FARGO + CO	15,000,000 00	\$ 15,819,870 00
99GTQJII5	GLAXO K K	10,000,000 00	\$ 9,985,000 00
99KYPQII4	COUNTRYWIDE HOME LOANS	20,000,000 00	\$ 20,107,200 00
99KZZXII5	BMW US CAP CORP	20,000,000 00	\$ 19,958,000 00
99LAHYII7	ALTS S 2 NOTES	15,000,000 00	\$ 15,069,300 00
99LWDJII6	IBM CORP	2,000,000 00	\$ 2,033,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99MGMSII0	TOYOTA MOTOR CREDIT CORPN	9,255,000 00	\$ 9,729,781 50
01859P9Z9	ALLIANCE GAMING CORP	500,000 00	\$ 499,350 00
0359959A9	FUNDING OF PMD GROUP INC	520,800 00	\$ 516,529 44
0359969D1	FUNDING OF STILLWATER MINING C	1,488,750 00	\$ 1,444,087 50
2399969D5	DAYTON SUPERIOR	343,065 69	\$ 340,046 71
3199999Y6	FUNDING OF ST JOHN S KNITS	349,886 93	\$ 349,012 21
31999F9B2	FDNG OF SUNRISE MED INC	263,535 85	\$ 262,877 01
36099A9A3	FUNDING OF SPX CORP	1,375,011 13	\$ 1,368,136 07
4496699D4	IMC GLOBAL INC	325,862 06	\$ 325,308 09
4499969D1	IMC GLOBAL INC	356,694 61	\$ 356,088 23
4645929A4	ISLE CAPRI CASINOS INC	308,959 03	\$ 306,858 11
4645929B2	ISLE CAPRI CASINOS INC	267,062 31	\$ 265,246 29
4649909Z5	ISP OF CHEMCO	550,555 56	\$ 545,710 67
5149909P7	LAND O LAKES	875,000 00	\$ 869,487 50
82999C9D8	SINCLAIR BROADCAST GROUP INC	500,000 00	\$ 500,150 00
89599C9A3	TRIAD HOSPITALS FAC BANK GROUP	1,396,181 82	\$ 1,406,373 95
91199D9T0	UNITED RENTALS	362,916 67	\$ 362,227 13
025537AB7	AMERICAN ELEC PWR INC	3,370,000 00	\$ 3,406,968 90
037735BV8	APPALACHIAN PWR CO	5,000,000 00	\$ 5,004,000 00
046003KH1	ASSOCIATES CORP NORTH AMER	10,000,000 00	\$ 10,017,000 00
06050MBL0	BANK AMER CORP MT SR BK NTS	10,000,000 00	\$ 9,956,000 00
06422NEH5	BANK ONE CORP MTNS BK ENTRY	10,000,000 00	\$ 10,010,000 00
073902BT4	BEAR STEARNS COS INC	2,000,000 00	\$ 1,995,480 00
07785GAD2	BELL ATLANTIC FINL SVCS INC	3,000,000 00	\$ 3,048,900 00
09700WBE2	BOEING CAP CORP	10,000,000 00	\$ 10,002,000 00
121897WR9	BURLINGTON NORTHN INC	4,000,000 00	\$ 4,104,800 00
126408BH5	CSX CORP	9,000,000 00	\$ 9,138,600 00
131347AY2	CALPINE CORP	1,310,000 00	\$ 1,280,525 00
161478AA0	CHASE CAP III	250,000 00	\$ 217,675 00
161480AA6	CHASE CAP II	4,525,000 00	\$ 3,902,360 00
16162LAA1	CHASE MANHATTAN CORP CAP TRVI	1,000,000 00	\$ 896,200 00
163714AD0	CHEMICAL BANK NY NY	5,000,000 00	\$ 5,165,000 00
201615DE8	COMMERCIAL CR GROUP INC	2,745,000 00	\$ 2,760,097 50
202795FA3	COMMONWEALTH EDISON CO	5,200,000 00	\$ 5,333,120 00
208251AG3	CONOCO INC	5,960,000 00	\$ 5,987,177 60
224050AG9	COX ENTERPRISES INC	5,000,000 00	\$ 5,068,000 00
233835AM9	DAIMLER CHRYSLER NORTH AMER	4,000,000 00	\$ 3,980,440 00
23383FAP0	DAIMLERCHRYSLER NORTH AMER	2,000,000 00	\$ 1,998,160 00
23383FAV7	DAIMLERCHRYSLER NORTH AMER	5,000,000 00	\$ 5,120,000 00
24422EMX4	DEERE JOHN CAP CORP MTN BK ENT	10,000,000 00	\$ 10,010,000 00
251546AB3	DEUTSHCE FIN NETH	10,500,000 00	\$ 5,355,000 00
25766CBY9	DONALDSON LUFKIN + JENRETTE	7,000,000 00	\$ 7,023,100 00
264399DD5	DUKE ENERGY CO	9,900,000 00	\$ 10,150,470 00
29364LAB8	ENTERGY GULF STS INC	3,000,000 00	\$ 3,000,210 00
337358AP0	FIRST UN CORP	8,000,000 00	\$ 8,347,200 00
337358AR6	FIRST UN CORP	3,000,000 00	\$ 3,120,210 00
3454025J6	FORD MTR CR	10,000,000 00	\$ 9,742,000 00
35177PAD9	FRANCE TELECOM SA	9,000,000 00	\$ 9,068,400 00
36866UAA8	GEMSTONE INV LTD	1,250,000 00	\$ 1,215,050 00
37042WA84	GENERAL MTRS ACCEP CORP	10,000,000 00	\$ 9,776,700 00
38141MJZ5	GOLDMAN SACHS GROUP	10,000,000 00	\$ 10,069,400 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
4189771I7	CHEMICAL NY NV	1,687,000 00	\$ 1,623,837 03
428040BR9	HERTZ CORP	4,000,000 00	\$ 3,851,400 00
44181KG81	HOUSEHOLD FIN CORP MTN BK ENT	10,000,000 00	\$ 9,963,000 00
48513LAA0	KANSAS CITY PWR + LT CO	10,000,000 00	\$ 10,002,800 00
500630AD0	KOREA DEV BK	525,000 00	\$ 525,850 50
500630AL2	KOREA DEV BK	2,000,000 00	\$ 2,049,600 00
500631AA4	KOREA ELEC PWR CORP	6,730,000 00	\$ 6,858,341 10
524908BJ8	LEHMAN BROTHERS HLDGS INC	7,000,000 00	\$ 7,430,990 00
532449AB1	LILLY DEL MAR INC	2,000,000 00	\$ 1,953,000 00
539821AL2	LOCKHEED CORP	5,000,000 00	\$ 5,190,000 00
541337II4	VERIZON GBL FUND	9,600,000 00	\$ 9,731,520 00
552673AX3	MCI COMMUNICATIONS CORP	500,000 00	\$ 503,895 00
59000VAA5	MERITA BK LTD	5,000,000 00	\$ 5,102,050 00
59018YAA4	MERRILL LYNCH + CO INC	10,000,000 00	\$ 10,021,300 00
620076AT6	MOTOROLA INC	2,960,000 00	\$ 2,990,192 00
62874FAA7	NATIONSBANK CAP TR III	1,500,000 00	\$ 1,311,450 00
652478AG3	NEWS AMER HLDGS INC	7,185,000 00	\$ 7,553,590 50
653522DF6	NIAGARA MOHAWK PWR CORP	10,381,218 68	\$ 10,581,576 20
655844AD0	NORFOLK SOUTHN CORP	2,000,000 00	\$ 2,026,120 00
655844AR9	NORFOLK SOUTHN CORP	10,000,000 00	\$ 10,000,000 00
668074AC1	NORTHWESTERN CORP	8,750,000 00	\$ 8,731,887 50
674599BN4	OCCIDENTAL PETE CORP	2,175,000 00	\$ 2,235,465 00
693476AQ6	PNC FDG CORP	3,500,000 00	\$ 3,502,170 00
69351EAB5	PPL CAP FDG INC	12,400,000 00	\$ 12,412,896 00
699216AG2	PARAMOUNT COMMUNICATIONS INC	4,500,000 00	\$ 4,506,795 00
744573AF3	PUBLIC SVC ENTERPRISE GROUP IN	4,000,000 00	\$ 3,989,120 00
74913EAA8	QWEST CAP FDG INC	5,000,000 00	\$ 5,004,850 00
755111BE0	RAYTHEON CO	8,000,000 00	\$ 8,000,880 00
755111BF7	RAYTHEON CO	2,000,000 00	\$ 2,079,600 00
786514AX7	SAFEWAY INC	10,350,000 00	\$ 10,647,045 00
85207EAC5	SPRINT CAP CORP	10,000,000 00	\$ 10,206,200 00
872375AD2	TECO ENERGY INC	5,000,000 00	\$ 5,001,750 00
87305QBA8	TIX CO MTN BK	5,000,000 00	\$ 4,998,750 00
873169AC0	TXU EASTN FDG CO	8,000,000 00	\$ 8,095,520 00
879240AS8	TELE COMMUNICATIONS INC	3,000,000 00	\$ 3,116,370 00
882848AL8	TEXAS UTILS CO	2,000,000 00	\$ 2,020,520 00
883199AJ0	TEXTRON FINL CORP	5,000,000 00	\$ 4,953,450 00
902118AD0	TYCI UBTG GRIYO SA	5,000,000 00	\$ 5,201,000 00
902118BB3	TYCO INTL GROUP	7,000,000 00	\$ 6,978,020 00
902917AE3	USA WASTE SVCS INC	6,550,000 00	\$ 6,684,275 00
90331HCT8	US BK NATL ASSN MINNEAPOLIS MN	4,000,000 00	\$ 4,013,200 00
904784AA3	UNILEVER NV	10,000,000 00	\$ 10,010,000 00
907818AM0	UNION PAC CORP	1,500,000 00	\$ 1,506,285 00
907818CH9	UNION PAC CORP	5,000,000 00	\$ 5,003,250 00
912912AM4	U S WEST CAP FDG INC	3,490,000 00	\$ 3,534,672 00
92929QAJ6	WMX TECHNOLOGIES INC	1,000,000 00	\$ 1,040,000 00
931142BM4	WAL MART STORES INC	5,000,000 00	\$ 5,087,000 00
93933VAA6	WASHINGTON MUT BK FA	10,000,000 00	\$ 9,974,600 00
941063AK5	WASTE MGMT INC	2,661,000 00	\$ 2,724,997 05
969457BE9	WILLIAMS COS INC	4,000,000 00	\$ 4,003,360 00
98157DAF3	WORLDCOM INC GA NEW	9,000,000 00	\$ 9,315,000 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
001957AX7	AT+T CORP	2,500,000 00	\$ 2,548,000 00
025537AB7	AMERICAN ELEC PWR INC	660,000 00	\$ 667,240 20
037735BV8	APPALACHIAN PWR CO	30,000,000 00	\$ 30,024,000 00
046003KH1	ASSOCIATES CORP NORTH AMER	6,000,000 00	\$ 6,010,200 00
06050MBL0	BANK AMER CORP MT SR BK NTS	35,000,000 00	\$ 34,846,000 00
06422NEH5	BANK ONE CORP MTNS BK ENTRY	10,000,000 00	\$ 10,009,000 00
06423EJX4	BANK ONE N A CHICAGO IL MTN	2,000,000 00	\$ 1,999,420 00
066047AA9	BANKAMERICA CAP III	10,000,000 00	\$ 9,069,000 00
06605TAG7	BANKBOSTON CORP MEDIUM TERM NT	10,000,000 00	\$ 9,998,000 00
073902BU1	BEAR STEARNS COS INC	19,000,000 00	\$ 18,851,990 00
07785GAB6	BELL ATLANT FINL	10,000,000 00	\$ 10,163,000 00
07785GAD2	BELL ATLANTIC FINL SVCS INC	11,000,000 00	\$ 11,179,300 00
079867AX5	BELLSOUTH TELECOMMUNICATIONS	23,500,000 00	\$ 23,840,750 00
09700WAN3	BOEING CAP CORP	500,000 00	\$ 499,885 00
09700WCX9	BOEING CAP CORP MEDIUM TERM SR	10,000,000 00	\$ 9,957,200 00
09700WDE0	BOEING CAP CORP	10,000,000 00	\$ 9,959,000 00
111021AB7	BRITISH TELECOM PLC	35,000,000 00	\$ 35,365,400 00
12641LBV8	CSX CORP MTN BOOK ENTRY	5,000,000 00	\$ 4,997,900 00
12641LBZ5	CSX CORP MTN BOOK ENTRY	10,425,000 00	\$ 10,425,312 75
131347AY2	CALPINE CORP	7,730,000 00	\$ 7,556,075 00
136375AV4	CANADIAN NATL RY CO	7,000,000 00	\$ 7,267,890 00
14912LL90	CATERPILLAR FINL SVCS	1,000,000 00	\$ 1,001,040 00
14912LQ95	CATERPILLAR FINL SVCS	1,500,000 00	\$ 1,500,870 00
161480AA6	CHASE CAP II	10,000,000 00	\$ 8,624,000 00
16162LAA1	CHASE MANHATTAN CORP CAP TRVI	4,000,000 00	\$ 3,584,800 00
202795FA3	COMMONWEALTH EDISON CO	8,005,000 00	\$ 8,209,928 00
20279KAY3	COMMONWEALTH EDISON CO MTN	2,000,000 00	\$ 2,093,440 00
205887AY8	CONAGRA FOODS INC	30,000,000 00	\$ 30,016,200 00
208251AG3	CONOCO INC	38,280,000 00	\$ 38,454,556 80
222373AC6	COUNTRYWIDE FDG CORP	1,785,000 00	\$ 1,835,515 50
22237LEL2	COUNTRYWIDE FDG CORP MTN	10,000,000 00	\$ 10,277,500 00
22237LLD2	COUNTRYWIDE FDG CORP MTN	1,200,000 00	\$ 1,222,908 00
22237LLS9	COUNTRYWIDE FDG CORP MTN	15,000,000 00	\$ 14,996,250 00
224044AJ6	COX COMMUNICATIONS INC NEW	9,730,000 00	\$ 9,968,385 00
224044AZ0	COX COMMUNICATIONS INC NEW	3,000,000 00	\$ 3,003,600 00
224050AG9	COX ENTERPRISES INC	3,120,000 00	\$ 3,162,432 00
233835AE7	DAIMLERCHRYSLER NA HLDG	22,495,000 00	\$ 22,492,075 65
233835AH0	DAIMLER CHRYSLER N AMER HLDG C	10,000,000 00	\$ 10,442,600 00
239753BQ8	DAYTON HUDSON CORP	13,000,000 00	\$ 13,618,800 00
24422EMV8	DEERE JOHN CAP CORP MTN BK ENT	30,000,000 00	\$ 30,030,000 00
251546AB3	DEUTSHCE FIN NETH	15,500,000 00	\$ 7,905,000 00
264399DD5	DUKE ENERGY CO	10,000,000 00	\$ 10,253,000 00
29364LAB8	ENTERGY GULF STS INC	25,700,000 00	\$ 25,701,799 00
302154AE9	EXPORT IMPORT BK KOREA	6,015,000 00	\$ 6,238,156 50
323585TV1	FIRST NATL BK BOSTON MASS	17,400,000 00	\$ 18,297,840 00
33737XQJ0	FIRST UNION NATL	8,500,000 00	\$ 8,517,000 00
345397GN7	FORD MTR CR CO	2,555,000 00	\$ 2,612,743 00
345397RV7	FORD MTR CR CO	15,000,000 00	\$ 14,715,000 00
345397SN4	FORD MTR CR CO	10,000,000 00	\$ 10,321,000 00
3454025N7	FORD MTR CR CO	25,000,000 00	\$ 24,294,250 00
35177PAD9	FRANCE TELECOM SA	35,000,000 00	\$ 35,266,000 00

Investments - Corporate Bonds

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
36232HAA4	GTE CORP MEDIUM TERM NTS	300,000 00	\$ 307,962 00
362333AC0	GTE FLA INC	1,500,000 00	\$ 1,551,600 00
36866UAA8	GEMSTONE INV LTD	8,190,000 00	\$ 7,961,007 60
37042WA50	GENERAL MTRS ACCEP CORP	20,000,000 00	\$ 19,643,800 00
37042WC25	GENERAL MOTORS ACCEP CORP	10,000,000 00	\$ 9,781,100 00
37042WXY2	GENERAL MOTORS ACCEP CORP MTN	7,545,000 00	\$ 7,698,918 00
37042WYS4	GENERAL MTRS ACCP CORP MTNS	10,000,000 00	\$ 9,926,000 00
38141ECQ0	GOLDMAN SACHS GROUP INC MTN	3,000,000 00	\$ 2,998,950 00
423074AH6	HEINZ H J CO	4,000,000 00	\$ 4,129,240 00
428040BR9	HERTZ CORP	34,100,000 00	\$ 32,833,185 00
441812FZ2	HOUSEHOLD FIN CORP	10,000,000 00	\$ 9,941,000 00
44181KF90	HOUSEHOLD FIN CORP MTN BK ENT	10,000,000 00	\$ 10,011,400 00
44181KJ47	HOUSEHOLD FIN CORP MTN BK ENT	13,000,000 00	\$ 12,974,130 00
44181KZA5	HOUSEHOLD FIN CORP MTN BK ENT	1,500,000 00	\$ 1,502,190 00
460146AK9	INTERNATIONAL PAPER CO	1,250,000 00	\$ 1,284,012 50
49326EDG5	KEYCORP MTN BOOK ENTRY	20,000,000 00	\$ 19,996,000 00
500630AL2	KOREA DEV BK	10,500,000 00	\$ 10,760,400 00
500630BA5	KOREA DEV BK	15,865,000 00	\$ 16,340,950 00
500631AA4	KOREA ELEC PWR CORP	3,500,000 00	\$ 3,566,745 00
524908BJ8	LEHMAN BROTHERS HLDGS INC	16,000,000 00	\$ 16,985,120 00
52517PRY9	LEHMAN BROTHERS HLDGS INC	21,000,000 00	\$ 20,908,440 00
525567II6	TOYOTA CREDIT CANADA INC	7,900,000 00	\$ 8,048,520 00
532449AB1	LILLY DEL MAR INC	8,000,000 00	\$ 7,812,000 00
541337II4	VERIZON GBL FUND	10,900,000 00	\$ 11,049,330 00
541339II0	BELL ATLANTIC CONV BD REG S	2,000,000 00	\$ 2,029,200 00
545358II6	MERRILL LYNCH CO	19,908,000 00	\$ 19,734,800 40
55262TED1	MBNA MAST CR CARD TR II	5,500,000 00	\$ 5,420,910 00
552673AX3	MCI COMMUNICATIONS CORP	35,000,000 00	\$ 35,308,000 00
59000VAA5	MERITA BK LTD	35,655,000 00	\$ 36,332,445 00
59018YAS0	MERRILL LYNCH + CO INC	10,000,000 00	\$ 10,021,400 00
61745ENP2	MORGAN STANLEY DEAN WITTER	11,200,000 00	\$ 11,167,520 00
61745ERD5	MORGAN STANLEY DEAN WITTER	25,000,000 00	\$ 25,012,500 00
620076AT6	MOTOROLA INC	14,650,000 00	\$ 14,799,430 00
62874FAA7	NATIONSBANK CAP TR III	3,500,000 00	\$ 3,060,050 00
637432CR4	NATIONAL RURAL UTILS COOP FIN	6,000,000 00	\$ 6,106,200 00
63743HDG4	NATIONAL RURAL UTILS COOP MTN	32,500,000 00	\$ 32,501,625 00
653522CE0	NIAGARA MOHAWK PWR CORP	1,200,000 00	\$ 1,264,800 00
653522DF6	NIAGARA MOHAWK PWR CORP	7,958,682 29	\$ 8,112,284 86
65474NAA7	NISOURCE FIN CORP	1,000,000 00	\$ 1,006,700 00
655844AD0	NORFOLK SOUTHN CORP	5,000,000 00	\$ 5,065,300 00
655844AR9	NORFOLK SOUTHN CORP	25,000,000 00	\$ 25,000,000 00
668074AC1	NORTHWESTERN CORP	4,750,000 00	\$ 4,740,167 50
66938FHX5	NORWEST CORP MTN BK ENT	500,000 00	\$ 504,455 00
693476AQ6	PNC FDG CORP	8,000,000 00	\$ 8,004,960 00
69351EAB5	PPL CAP FDG INC	800,000 00	\$ 800,832 00
69563ALK5	PAINE WEBBER GROUP INC MTN	10,000,000 00	\$ 10,135,000 00
706448BB2	PEMEX FIN LTD	23,950,000 00	\$ 24,991,825 00
74913EAA8	QWEST CAP FDG INC	5,000,000 00	\$ 5,004,850 00
74913GAA3	QWEST CORP	28,000,000 00	\$ 28,630,000 00
755111AD3	RAYTHEON CO	15,221,000 00	\$ 15,440,182 40
755111BF7	RAYTHEON CO	17,000,000 00	\$ 17,676,600 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
786514AX7	SAFEWAY INC	40,770,000 00	\$ 41,940,099 00
79549BAR8	SALOMON INC	3,000,000 00	\$ 3,152,370 00
852061AC4	SPRINT CORP	3,000,000 00	\$ 3,077,100 00
85207EAC5	SPRINT CAP CORP	25,000,000 00	\$ 25,537,500 00
872375AD2	TECO ENERGY INC	1,000,000 00	\$ 1,000,350 00
87305QAL5	TTX CO MTNS BK ENTRY	7,000,000 00	\$ 7,098,210 00
879240AS8	TELE COMMUNICATIONS INC	4,950,000 00	\$ 5,156,415 00
882848AL8	TEXAS UTILS CO	26,260,000 00	\$ 26,529,427 60
883199AE1	TEXTRON FINL CORP	10,000,000 00	\$ 9,877,000 00
88731EAB6	TIME WARNER ENTMT CO L P	32,270,000 00	\$ 32,960,578 00
895927AB7	TRIARC COS INC	5,700,000 00	\$ 2,045,160 00
89675YAB8	TRITON AVIATION FIN	10,391,983 54	\$ 10,317,234 00
902118AD0	TYCI UBTG GRIYO SA	20,000,000 00	\$ 20,804,000 00
902118BB3	TYCO INTL GROUP	20,000,000 00	\$ 19,937,200 00
902917AE3	USA WASTE SVCS INC	19,440,000 00	\$ 19,838,520 00
90331HCT8	US BK NATL ASSN MINNEAPOLIS MN	17,000,000 00	\$ 17,056,100 00
904784AA3	UNILEVER NV	8,000,000 00	\$ 7,998,240 00
905530AG6	UNION CAMP CORP	8,150,000 00	\$ 8,257,498 50
907770AS0	UNION OIL CO CA	20,000,000 00	\$ 21,160,000 00
907818CH9	UNION PAC CORP	10,000,000 00	\$ 10,006,500 00
90782ECQ5	UNION PAC CORP MTN BK ENTRY	2,000,000 00	\$ 2,015,880 00
91086NAA3	UNITED MEXICAN STATES	440,000 00	\$ 443,440 80
91213LEN1	UNITED STATES LEASING INTL MTN	2,500,000 00	\$ 2,534,825 00
925524AE0	VIACOM INC	360,000 00	\$ 374,403 60
92929QAJ6	WMX TECHNOLOGIES INC	4,000,000 00	\$ 4,160,000 00
931142BD4	WAL MART STORES INC	400,000 00	\$ 426,156 00
931142BM4	WAL MART STORES INC	4,000,000 00	\$ 4,069,600 00
93933VAA6	WASHINGTON MUT BK FA	10,000,000 00	\$ 9,974,600 00
93933VAJ7	WASHINGTON MUT BK FA	20,000,000 00	\$ 20,015,000 00
941063AK5	WASTE MGMT INC	11,500,000 00	\$ 11,794,400 00
94974BAM2	WELLS FARGO + CI NEW MTN	5,000,000 00	\$ 4,999,750 00
960402AP0	WESTINGHOUSE ELEC CORP	400,000 00	\$ 410,536 00
961214AD5	WESTPAC BKG CORP	17,500,000 00	\$ 18,207,000 00
969457BE9	WILLIAMS COS INC	28,000,000 00	\$ 28,023,520 00
98157DAF3	WORLDCOM INC GA NEW	12,250,000 00	\$ 12,678,750 00
017774II3	NATIONWIDE BLDG SOC	700,000 00	\$ 1,131,131 60
080084II9	SAFEWAY PLC	740,000 00	\$ 1,081,843 00
309765II8	CENTRICA	700,000 00	\$ 995,857 93
410883II5	CREDIT SUISSE GROU	200,000 00	\$ 314,599 42
447778II4	ING BANK NV	630,000 00	\$ 957,502 88
471935II9	BSCH INTERNATIONAL LTD	920,000 00	\$ 1,327,185 72
472764II2	ALLSTATE LIFE FUNDING LLC	670,000 00	\$ 991,578 47
481339II2	LA POSTE	520,000 00	\$ 754,908 78
486460II1	AXA	620,000 00	\$ 931,106 28
501121II0	ROYAL BANK OF SCOT	1,300,000 00	\$ 2,058,953 92
506568II7	BK OF WESTN AUST	1,350,000 00	\$ 2,205,281 36
516844II0	UNION BANK OF SWITZERLAND	1,080,000 00	\$ 1,703,646 65
523884II7	EURO INV BANK	1,200,000 00	\$ 1,925,949 21
525656II7	NATIONAL POWER	500,000 00	\$ 867,135 01
526523II8	CREDIT SUISSE (LONDON)	230,000 00	\$ 350,629 02
529701II7	BANK NEDERLANDSEGEMEENTEN NV	500,000 00	\$ 786,636 80

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
530165112	DSL BANK	900,000 00	\$ 1,403,004 82
535218114	RAILTRACK GROUP	410,000 00	\$ 575,411 59
539554118	NORTHUMBRIAN WATER GRP PLC	500,000 00	\$ 777,649 70
542442111	CHESTER ASST REC DEAL NO 5	700,000 00	\$ 1,051,646 35
566238114	RESEAU FERRE DE FRANCE	1,200,000 00	\$ 1,735,146 18
586912110	PROCTER + GAMBLE	330,000 00	\$ 504,963 94
591485110	TOTAL FINA	950,000 00	\$ 1,428,934 97
702207114	DAIMLERCHRYSLER NORTH AM	400,000 00	\$ 585,612 49
703005111	PACIFIC LIFE FUND	890,000 00	\$ 1,302,676 92
704736110	UNITED PARCEL SVC OF AMERICA	460,000 00	\$ 667,214 77
705414113	BOMBARDIER INC	360,000 00	\$ 506,832 23
711446117	STANDARD CHARTERED	720,000 00	\$ 1,104,998 43
712045116	WORLDCOM INC	700,000 00	\$ 1,031,423 56
99JWDN110	TRANSCO	630,000 00	\$ 872,432 67
99KBA1115	RAILTRACK PLC	210,000 00	\$ 269,661 01
99KCKJ113	SEVERN TRENT WATER UT FIN	860,000 00	\$ 1,262,909 40
99KCWL115	LEHMAN BROTHERS HOLDINGS PLC	980,000 00	\$ 1,455,389 06
99KGDE113	COMPASS GROUP PLC	710,000 00	\$ 1,075,184 54
99KGLM116	NORDIC INVESTMENT BANK	1,140,000 00	\$ 1,683,214 57
99KVLW111	LLOYDS TSB CAPITAL	205,000 00	\$ 328,371 87
99KXKR119	TRAFFORD CENTRAL FINANCE	510,000 00	\$ 830,211 50
99KZJZ118	DAILY MAIL + GEN TST	710,000 00	\$ 1,054,001 19
99LADV117	KELDA GROUP PLC	710,000 00	\$ 1,051,934 52
99LCVR112	CLERICAL MEDICAL FINANCE PLC	350,000 00	\$ 529,495 88
99LFDH117	CANARY WHARF FINANCE II PLC	890,000 00	\$ 1,402,687 54
99LKXU115	ROYAL BANK OF SCOTLAND PLC	260,000 00	\$ 399,515 35
99LKYH113	BANK OF IRELAND	1,600,000 00	\$ 2,372,885 30
99LNHY119	ABBAY NATL PLC	300,000 00	\$ 478,404 76
99LPHU112	CREDIT SUISSE GROUPE FINANCE	630,000 00	\$ 934,782 04
99LQAN113	BARCLAYS BANK PLC	880,000 00	\$ 1,401,399 51
99LRMC112	TESCO PLC	480,000 00	\$ 730,378 29
99LVXS116	BOC GROUP	230,000 00	\$ 337,420 10
99LWCT115	BRITISH TELECOM	290,000 00	\$ 455,198 40
99LXRD112	SLOUGH ESTATES	980,000 00	\$ 1,476,926 08
99LYQX117	STORE FINANCE PLC	1,580,000 00	\$ 2,299,303 15
99MAYC115	ALLIED DOMECQ FIN SER PLC	290,000 00	\$ 417,423 48
99MEXD116	P + O PRINCESS CRUISE	630,000 00	\$ 779,825 53
99MFLA112	GENERAL MOTORS ACCEPT CANADA	670,000 00	\$ 945,377 36
99MFLJ113	BG ENERGY CAPITAL PLC	761,000 00	\$ 1,107,006 15
99MGJP110	IBM CORP	720,000 00	\$ 1,060,096 41
99MHRE114	NATIONAL GRID CO PLC	330,000 00	\$ 505,737 19
046003HV4	ASSOCIATES CORP NORTH AMER	2,300,000 00	\$ 2,392,023 00
060505AJ3	BANK AMER CORP	1,500,000 00	\$ 1,459,380 00
07785GAC4	BELL ATLANTIC FINL SVCS INC	1,500,000 00	\$ 1,507,965 00
079857AC2	BELLSOUTH CAP FDG CORP	1,381,000 00	\$ 1,408,702 86
191219AX2	COCA COLA ENTERPRISES INC	1,425,000 00	\$ 1,500,738 75
219350AJ4	CORNING INC	2,000,000 00	\$ 1,049,640 00
257469AA4	DOMINION RES INC DEL	2,000,000 00	\$ 2,057,320 00
26884AAD5	ERP OPER LTD PARTNERSHIP	1,200,000 00	\$ 1,279,884 00
337358BH7	FIRST UN CORP	2,000,000 00	\$ 2,105,800 00
345397SM6	FORD MTR CR CO	230,000 00	\$ 225,972 70

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
345397TR4	FORD MTR CR CO	2,000,000 00	\$ 2,003,480 00
370424FV0	GENERAL MTRS ACCEP CORP	2,100,000 00	\$ 2,293,473 00
41014SAA4	HANCOCK JOHN FINL SVCS INC	1,290,000 00	\$ 1,263,464 70
423328BJ1	HELLER FINL INC	2,000,000 00	\$ 2,093,380 00
441812GH1	HOUSEHOLD FIN CORP	2,000,000 00	\$ 2,089,960 00
524909AW8	LEHMAN BROS INC	2,000,000 00	\$ 2,113,220 00
552673AU9	MCI COMMUNICATIONS CORP	1,160,000 00	\$ 1,197,120 00
59156RAC2	METLIFE INC	840,000 00	\$ 830,180 40
620076AK5	MOTOROLA INC	1,500,000 00	\$ 1,466,775 00
655844AF5	NORFOLK SOUTHN CORP	1,775,000 00	\$ 1,867,655 00
780641AG1	ROYAL KPN NV	1,393,000 00	\$ 1,402,806 72
902118AD0	TYCI UBTG GRIYO SA	1,630,000 00	\$ 1,678,199 10
92929QAQ0	WMX TECHNOLOGIES INC	955,000 00	\$ 991,299 55
98155KAC6	WORLD COM INC GA	600,000 00	\$ 620,076 00
102175AA4	BOWATER CDA FIN CORP	400,000 00	\$ 409,480 00
151153AH6	CELLCO FIN NV	1,685,000 00	\$ 1,474,375 00
20444MAA1	COMPANIA DE RADIOCOMM MOVILES	2,880,000 00	\$ 1,152,000 00
205829AA2	COMTEL BRASILEIRA LTD	3,000,000 00	\$ 3,000,000 00
37957TAC5	GLOBO COMUNICACOES E PARTICIP	3,500,000 00	\$ 2,380,000 00
40048CAA1	GRUPO MINERO MEXICO S A DE CV	500,000 00	\$ 290,000 00
40050BAA8	GRUPO IUSACELL SA DE CV NEW	1,050,000 00	\$ 1,128,750 00
45071TAD7	IWO HLDGS INC	1,000,000 00	\$ 1,050,000 00
519470II1	TV AZTECA SA	1,800,000 00	\$ 1,768,500 00
523569II4	GLOBO PARTICIPACOES LTDA	1,500,000 00	\$ 1,080,000 00
533125II3	PETROLEOS MEXICANO	600,000 00	\$ 631,500 00
543207II7	GLOBO PARTICIPACOE	600,000 00	\$ 408,000 00
551076II5	CELLCO FIN NV	800,000 00	\$ 720,000 00
568174II9	CABLEVISION S A	1,350,000 00	\$ 297,000 00
62544FAL3	MULTICANAL S A	2,500,000 00	\$ 675,000 00
62940NAB8	NTL COMMUNICATIONS CORP	2,500,000 00	\$ 618,750 00
62940NAM4	NTL COMMUNICATIONS CORP	4,000,000 00	\$ 1,360,000 00
674608AE4	OCCIDENTE Y CARIBE CELULAR S A	1,975,000 00	\$ 1,876,250 00
69364SAC7	PTC INTL FIN II SA	1,000,000 00	\$ 990,000 00
713665AC1	PECOM ENERGIA S A	1,125,000 00	\$ 787,500 00
713665AE7	PEREZ COMPANC S A	1,700,000 00	\$ 1,258,000 00
71654QAM4	PETROLEOS MEXICANOS	1,050,000 00	\$ 1,105,125 00
780641AG1	ROYAL KPN NV	2,000,000 00	\$ 2,000,000 00
87815VAC7	TEAM HEALTH INC	500,000 00	\$ 545,000 00
879378AD9	TELEFONICA DE ARGENTINA S A	5,000,000 00	\$ 3,100,000 00
879403AJ2	TELEFONOS DE MEXICO S A	2,000,000 00	\$ 2,095,000 00
87956RAA9	TELEWEST PLC	1,000,000 00	\$ 700,000 00
903473AC0	UBQUITEL OPER CO	2,500,000 00	\$ 1,350,000 00
99HVNVI5	GRUPO MINERO MEXICO	1,200,000 00	\$ 696,000 00
99JGVDII7	MASTELLONE HERMANOS	1,200,000 00	\$ 300,000 00
99JJWDII0	CTI HLDGS SA	1,750,000 00	\$ 157,500 00
99KHQKII3	PETROLEOS MEXICANOS	550,000 00	\$ 572,000 00
99KPYPPI5	MULTICANAL SA	1,500,000 00	\$ 405,000 00
99KUFVII2	ALESTRA S DE R L DE C V	1,000,000 00	\$ 750,000 00
001957AS8	AT+T CORP	1,500,000 00	\$ 1,523,550 00
003924AF4	ABITIBI CONSOLIDATED INC	1,500,000 00	\$ 1,568,625 00
00440EAB3	ACE INA HLDG INC	1,000,000 00	\$ 1,096,300 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
017475AA2	ALLEGIANCE CORP	1,500,000 00	\$ 1,587,150 00
037389AM5	AON CORP	1,750,000 00	\$ 1,749,580 00
054303AD4	AVON PRODS INC	1,500,000 00	\$ 1,561,500 00
06422NCN4	BANK ONE CORP MTS NTS BE	1,500,000 00	\$ 1,554,000 00
073902BK3	BEAR STEARNS COS INC	1,500,000 00	\$ 1,548,870 00
111021AC5	BRITISH TELECOMMUNICATIONS PLC	1,500,000 00	\$ 1,609,260 00
14040KCB2	CAPITAL ONE MASTER TR	1,000,000 00	\$ 1,001,261 60
17120QE80	CHRYSLER FINL CORP MTN	1,500,000 00	\$ 1,497,585 00
172474AG3	CINERGY CORP	1,080,000 00	\$ 1,072,116 00
204912AF6	COMPUTER ASSOC INTL INC	1,500,000 00	\$ 1,501,500 00
205363AD6	COMPUTER SCIENCES CORP	1,500,000 00	\$ 1,535,400 00
205887AV4	CONAGRA INC	1,500,000 00	\$ 1,594,380 00
208251AF5	CONOCO INC	1,500,000 00	\$ 1,500,300 00
224044AJ6	COX COMMUNICATIONS INC NEW	750,000 00	\$ 772,215 00
24422ENV7	DEERE JOHN CAP CORP MTN BK ENT	1,500,000 00	\$ 1,498,650 00
247367AS4	DELTA AIR LINES INC DEL PASS	2,000,000 00	\$ 1,915,200 00
26816LAA0	DYNERGY INC	1,500,000 00	\$ 1,470,000 00
26884AAC7	ERP OPER LTD PARTNERSHIP	1,250,000 00	\$ 1,267,112 50
299808AA3	EVEREST REINS HLDGS INC	1,500,000 00	\$ 1,570,500 00
31410HAF8	FEDERATED DEPT STORES INC DEL	1,400,000 00	\$ 1,460,060 00
31925EAB2	FIRST BANK N A	1,000,000 00	\$ 1,045,430 00
343254AA6	FLORIDA WINDSTORM	1,500,000 00	\$ 1,529,925 00
345397TW3	FORD MTR CR CO	2,000,000 00	\$ 2,007,260 00
42333HMJ8	HELLER FINL INC MTN BK ENT	2,000,000 00	\$ 2,000,960 00
480206AJ0	JONES INTERCABLE INC	1,000,000 00	\$ 1,013,200 00
524909AU2	LEHMAN BROS INC	1,500,000 00	\$ 1,576,455 00
53268PAA8	LIMESTONE ELECTRON TR	1,250,000 00	\$ 1,271,250 00
548661CC9	LOWES COS INC	1,500,000 00	\$ 1,618,140 00
653522DM1	NIAGARA MOHAWK PWR CORP	1,500,000 00	\$ 1,512,960 00
693476AQ6	PNC FDG CORP	1,500,000 00	\$ 1,499,700 00
699216AG2	PARAMOUNT COMMUNICATIONS INC	1,500,000 00	\$ 1,502,265 00
73318EAB9	POPULAR NORTH AMER INC MTN	1,600,000 00	\$ 1,614,560 00
74456QAH9	PUBLIC SVC ELEC GAS CO SECD	2,000,000 00	\$ 2,052,400 00
74913EAL4	QWEST CAP FDG INC	1,500,000 00	\$ 1,512,480 00
847315AA6	SPEAR LEEDS + KELLOGG LP	2,000,000 00	\$ 2,193,000 00
866810AC8	SUN MICROSYSTEMS INC	1,500,000 00	\$ 1,529,100 00
879385AB8	TELEFONICA EUROPE BV	1,500,000 00	\$ 1,579,605 00
88731EAB6	TIME WARNER ENTMT CO L P	1,750,000 00	\$ 1,787,975 00
89233PMW3	TOYOTA MTR CR CORP MTN BK ENT	1,500,000 00	\$ 1,527,975 00
89350LJQ6	TRANSAMERICA FIN CORP MTN	2,000,000 00	\$ 2,015,400 00
902118AZ1	TYCO INTL GROUP S A	1,500,000 00	\$ 1,496,550 00
902494AG8	TYSON FOODS INC	1,500,000 00	\$ 1,533,690 00
91324PAC6	UNITEDHEALTH GROUP INC	1,500,000 00	\$ 1,499,760 00
939333AA8	WASHINGTON MUT INC	1,500,000 00	\$ 1,642,965 00
969457BE9	WILLIAMS COS INC	1,200,000 00	\$ 1,201,008 00
98157DAH9	WORLDCOM INC	1,500,000 00	\$ 1,542,150 00
001957BA6	AT + T CORP	295,000 00	\$ 308,602 45
003669AA6	ABITIBI CONSOLIDATED CO CDA	315,000 00	\$ 314,546 40
075811AB5	BECKMAN COULTER INC	155,000 00	\$ 154,263 75
111021AE1	BRITISH TELECOMMUNICATIONS PLC	270,000 00	\$ 309,835 80
126408AP8	CSX CORP	1,005,000 00	\$ 1,023,763 35

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
131347AW6	CALPINE CORP	525,000 00	\$ 477,697 50
208251AE8	CONOCO INC	700,000 00	\$ 712,411 00
210518BF2	CONSUMERS ENERGY CO	470,000 00	\$ 475,969 00
22541AAA5	CREDIT SUISSE FIRST BOSTON	570,000 00	\$ 593,216 10
231021AK2	CUMMINS ENGINE INC	145,000 00	\$ 78,191 25
233835AQ0	DAIMLER CHRYSLER HLDGS	180,000 00	\$ 192,758 40
246688AE5	DELHAIZE AMER INC	1,000,000 00	\$ 1,097,600 00
281025AB2	EDISON MISSION ENERGY FDG CORP	500,000 00	\$ 461,100 00
29444NAF9	EQUISTAR CHEMICALS LP	275,000 00	\$ 276,375 00
317928AA7	FINOVA GROUP INC	840,000 00	\$ 352,800 00
345370CA6	FORD MTR CO DEL	685,000 00	\$ 628,508 05
345397TR4	FORD MTR CR CO	1,000,000 00	\$ 999,650 00
370425RZ5	GENERAL MTRS ACCEP CORP	450,000 00	\$ 455,260 50
37042WC58	GENERAL MTRS ACCEP CORP MTN	1,000,000 00	\$ 1,030,000 00
37042WF22	GENERAL MTRS ACCEP CORP	1,400,000 00	\$ 1,382,080 00
37931KAJ0	GLOBAL CROSSING HLDGS LTD	1,000,000 00	\$ 110,000 00
53079QAB3	LIBERTY MUT INS CO	160,000 00	\$ 149,662 40
59832WAF6	MIDWEST GENERATION LLC	775,000 00	\$ 768,730 25
60467PAG9	MIRANT AMERICAS GENERATION LLC	660,000 00	\$ 603,900 00
60467PAJ3	MIRANT AMERICAS GENERATION LLC	945,000 00	\$ 803,250 00
60467PAN4	MIRANT AMERICAS GENERATION LLC	630,000 00	\$ 529,200 00
629377AL6	NRG ENERGY INC	60,000 00	\$ 54,961 80
652478AJ7	NEWS AMER HLDGS INC	500,000 00	\$ 538,155 00
674599BV6	OCCIDENTAL PETE CORP	1,000,000 00	\$ 990,000 00
69329RAC3	PDV AMER INC	600,000 00	\$ 613,866 00
693300AP0	PDVSA FIN LTD	3,000,000 00	\$ 3,150,000 00
69361LAD3	PSEG ENERGY HLDGS INC	600,000 00	\$ 627,342 00
69361LAH4	PSEG ENERGY HLDGS INC	1,000,000 00	\$ 978,300 00
74438GAC5	PRUDENTIAL HLDGS LLC	550,000 00	\$ 563,150 50
74913EAQ3	QWEST CAP FDG INC	180,000 00	\$ 171,696 60
78004VAB9	ROYAL + SUN ALLIANCE INC	170,000 00	\$ 182,370 90
820280AC9	SHAW GROUP INC	120,000 00	\$ 60,900 00
828807AA5	SIMON PPTY GROUP INC NEW	325,000 00	\$ 332,081 75
833606AA4	SOCGEN REAL ESTATE CO LLC	850,000 00	\$ 876,035 50
842815AA0	SOUTHERN ENERGY INC	190,000 00	\$ 168,150 00
880451AT6	TENNESSEE GAS PIPELINE CO	1,025,000 00	\$ 976,005 00
909317AX7	UNITED AIRLS PASS THRU TRS	1,000,000 00	\$ 850,000 00
969457BD1	WILLIAMS COS INC	1,680,000 00	\$ 1,685,040 00
98157DAC0	WORLDCOM INC GA NEW	1,000,000 00	\$ 1,073,600 00
98157DAK2	WORLDCOM INC GA NEW	800,000 00	\$ 843,544 00
989819AA5	ZURICH CAP TRUST	245,000 00	\$ 240,999 15
00184AAC9	AOL TIME WARNER INC	3,250,000 00	\$ 3,439,442 50
035229CJ0	ANHEUSER BUSCH COS INC	3,250,000 00	\$ 3,440,775 00
060505AG9	BANK AMER CORP	3,250,000 00	\$ 3,486,080 00
07785GAC4	BELL ATLANTIC FINL SVCS INC	5,000,000 00	\$ 4,975,000 00
111021AD3	BRITISH TELECOMMUNICATIONS PLC	3,250,000 00	\$ 3,590,795 00
125577AM8	CIT GROUP INC REORGANIZED AS	2,500,000 00	\$ 2,569,750 00
172967BH3	CITIGROUP INC	3,200,000 00	\$ 3,255,648 00
20825UAC8	CONOCO FDG CO	3,250,000 00	\$ 3,424,460 00
22541LAA1	CREDIT SUISSE FB USA INC	3,250,000 00	\$ 3,306,160 00
233835AP2	DAIMLER CHRYLSE HLDGS	3,000,000 00	\$ 3,109,920 00

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
28336LAB5	EL PASO CORP	2,500,000 00	\$ 2,475,500 00
345370CA6	FORD MTR CO DEL	3,000,000 00	\$ 2,752,590 00
345397TS2	FORD MTR CR CO	2,500,000 00	\$ 2,467,000 00
370425RW2	GENERAL MTRS ACCEP CORP	2,500,000 00	\$ 2,473,875 00
441812GH1	HOUSEHOLD FIN CORP	2,750,000 00	\$ 2,924,955 00
487836AT5	KELLOGG CO	3,500,000 00	\$ 3,756,900 00
50062MAB7	KOREA DEP INS CORP	4,000,000 00	\$ 3,996,400 00
539830AK5	LOCKHEED MARTIN CORP	3,250,000 00	\$ 3,902,600 00
713409AC4	PEPSI BOTTLING GROUP INC	3,250,000 00	\$ 3,424,525 00
742718BR9	PROCTER + GAMBLE CO	3,200,000 00	\$ 3,412,480 00
803111AK9	SARA LEE CORP	3,000,000 00	\$ 3,058,200 00
90333WAA6	U S BK NATL ASSN MINNEAPOLIS	3,250,000 00	\$ 3,278,275 00
907818CK2	UNION PAC CORP	3,250,000 00	\$ 3,303,202 50
92344GAM8	VERIZON GLOBAL FDG CORP	3,250,000 00	\$ 3,617,250 00
949746CE9	WELLS FARGO + CO NEW	3,250,000 00	\$ 3,300,115 00
98157DAK2	WORLDCOM INC GA NEW	3,250,000 00	\$ 3,471,325 00
		\$ 7,463,625,043.71	\$ 6,890,702,924.73

Bill & Melinda Gates Foundation

EIN #91-1663695

Form 990-PF, Part I, Line 11, Column (b)

Statement 25**Other Income**

Column (b)

Security lending income	\$43,460,169
Dividends received on currency gain	(2,708)
Interest received on currency gain	(314,769)
Securities settlements on currency gain	11,831,995
Foreign exchange contracts on currency loss	(6,592,344)
Spot FX on currency loss	(12,366,739)
Mortgage-backed security paydowns	(4,251,068)
TIPS inflation adjustment income	26,042,595
Currency loss	(6,430,224)
Tax refund received on currency gain	114
Net gain on equity partnership investments	279,320
Second year net section 481(a) adjustment (25%) for change from cash to accrual method	<u>46,167,585</u>
Total to Form 990-PF, Part I, Line 11, Column (b)	\$97,823,926

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'224044107	COX COMMUNICATIONS INC NEW	5,400,000 000	226,314,000 00
'589331107	MERCK + CO INC	1,000,000 000	58,800,000 00
78462F103	SPDR TRUST	500,000 000	57,150,000 00
'492605902	VENEZUELA (REP OF)	250,000 000	-
'693388100	PIMPCO COMMERCIAL	27,000 000	382,050 00
'437296205	HOME OWNERSHIP	200 000	137,500 00
'437297203	HOME OWNERSHIP FDG CORP II	500 000	343,750 00
52519P307	LEHMAN BROS CUSTODY RCPTS	2,500,000 000	2,051,500 00
'002539112	AAVID THERMAL TECHNOLOGIES INC	11,840 000	-
'184496966	CLEAN HARBORS INC	275,594 000	-
'184496107	CLEAN HBRS INC	19,542 000	65,856 54
'184496206	CLEAN HBRS INC	48,000 000	1,008,000 00
'240028118	DAYTON SUPERIOR CORP	4,880 000	-
29499A948	EQUINOX HLDGS	108,057 000	1,108,880 93
'457659134	INSILCO CORP	2,975 000	-
'457776110	INSTRON CORP	4,960 000	-
57722R115	MATTRESS DISCOUNTERS HLDG CORP	9,920 000	-
'591097209	METAL MGMT INC	738,202 000	1,660,954 50
67104R138	O SULLIVAN INDS INC	9,920 000	-
67104R112	O SULLIVAN INDS INC	9,920 000	-
'782676100	RUSSELL STANLEY HLDGS INC	324,100 000	324,100 00
89601W105	TRIBO PETE CORP	8,900 000	-
57773A110	MAXCOM TELECOMUNICACIONES	1,550 000	155 00
'000445007	ABBAY NATIONAL	70,000 000	998,404 88
'525076907	ABN AMRO HLDGS NV	159,750 000	2,573,061 57
'537245904	ACERALIA CORP SIDE	23,040 000	362,279 63
'402046007	ALLIANZ LEBENSVERS	554 000	283 627 51
'547497909	ALSTOM	30,251 000	336,413 12
'533507901	AMB GENERALI HOLDING AG	4,000 000	419,863 10
'403473903	ASS GEN DE FRANCE	18,210 000	873,915 53
'405671009	ASSIC GENERALI	102,000 000	2,833,514 97
'067312900	ASSOCIATED BRITISH FOODS PLC	117,000 000	858,220 69
'524737905	AUTOLIV INC	15,400 000	308,302 61
'473681906	AVENTIS SA	46,616 000	3,310,064 39
'026349902	BAE SYSTEMS	415,000 000	1,869,353 05
007820004	BARCLAYS	100,000 000	3,311,036 59
'508657905	BASF AG	35,670 000	1,325,959 73
'506921907	BAYER AG	76,300 000	2,432,082 54
'715460903	BCA DI ROMA	134,000 000	265,463 95
'407216001	BCA POP DI MILANO	59,000 000	205,924 88
'570594903	BCO SANT CENT HISP	105,800 000	886 433 25
'413366907	BNP PARIBAS	30,511 000	2,730,192 37
'435692900	BONGRAIN SA	5,480 000	219,565 36
'079805909	BP PLC	591,000 000	4,593,157 29
'021623004	CGNU	224,000 000	2,754,782 45
'519674907	CIBA SPECIALTY CHE	10,400 000	649,882 55
'419954003	CIMENTS FRANCAIS	725 000	30,984 89
'554398909	CNP ASSURANCES	24,084 000	765,539 46
'092705003	COATS	205,000 000	140,973 75
'712643907	CODAN	13,200 000	192,852 60
'420763005	COFIDE	93,166 000	41,061 37
'459858908	CONTINENTAL AG	24 220 000	320,236 87
'492928007	CORIO NV	7,830 000	173,592 86
716062906	CORP MAPFRE SA	34,980 000	202,754 98
'571347905	CREDIT LYONNAIS	4,776 000	159,465 35
'552902900	DAIMLERCHRYSLER AG	26 010 000	1,119,715 21
'406716001	DASSAULT AVIATION	1,558 000	439,741 51
'576654909	DBV WINTERTHUR HLD	5,350 000	176,010 66
'426211009	DELHAIZE LE LION	10,730 000	558,412 31
'494290901	E ON AG	60,810 000	3,150,064 64
'434732004	EIFFAGE	3,496 000	212,911 08
'430978007	ELF GABON	1,518 000	204,088 94
'574852901	FIAT SPA	60,000 000	962,668 55
'435201900	FINAXA	100 000	7,047 28
'557955903	FORTUM OYJ	147,700 000	624 661 66
'305875908	HBOS	168,000 000	1,946,278 25

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'050025006	HILTON GROUP	281,000,000	862,921.63
'044788008	HUNTING	36,000,000	92,476.16
'573313905	IFIL(IST FIN ITAL	63,000,000	295,611.90
'067997908	INCHCAPE	25,000,000	220,493.21
'407683002	INTESASBCI	388,000,000	970,753.11
'567959903	INVESTOR AB	32,700,000	356,936.06
'454721002	LAGARDERE S C A	25,225,000	1,055,600.96
'507143907	M REAL OYJ	29,500,000	182,285.55
'457000008	MARZOTTO + FIGLI	15,000,000	120,467.12
'474184900	MERCK KGAA	28,180,000	1,041,010.64
'458836004	MICHELIN(CGDE)	8,116,000	267,732.44
'060272002	MORGAN CRUCIBLE CO	4,000,000	11,177.48
'712387901	NESTLE SA	18,600,000	3,965,789.32
'464580000	NORSK HYDRO AS	27,500,000	1,152,822.96
'710306903	NOVARTIS AG	50,460,000	1,823,525.87
'465853901	NOVOZYMES AS B SHS	15,800,000	318,822.32
'537974909	OBRASCON HUARTE LAIN SA	34,540,000	168,528.61
'073899908	OLD MUTUAL	518,000,000	659,660.37
'462219908	ORION YHTYMA OY	8,900,000	157,693.51
'710352907	PEUGOET SA	35,550,000	1,511,414.99
'468990007	PIRELLI SPA	344,000,000	603,386.26
'550587901	PORTLAND VALDERRIV	8,920,000	181,556.51
'070995006	PRUDENTIAL PLC	219,000,000	2,537,112.72
'072407901	RANK GROUP	113,000,000	378,258.64
'521107904	RATOS AB	19,500,000	173,813.46
'471279901	RENAULT (REGIE NATIONALE)	33,240,000	1,172,294.16
'566935904	REPSOL YPF SA)	138,950,000	2,026,484.07
'042504902	REXAM	71,000,000	387,242.10
'711038901	ROCHE HOLDINGS AG	29,300,000	2,091,218.45
'075478008	ROYAL BK SCOT GRP	177,000,000	4,307,171.05
'520270901	ROYAL DUTCH PETROL	83,700,000	4,240,416.05
'066168907	ROYAL+SUN ALLIANCE	69,000,000	396,418.40
'476896907	RWE AG (NEU)	17,880,000	671,816.57
'004924007	SAFEWAY	148,000,000	689,277.77
'076764000	SAINSBURY(J)	248,000,000	1,321,038.11
'080341001	SHELL TRNSPT+TRDG	290,000,000	1,992,152.48
'511410904	SMI (SOC MET ITAL)	247,000,000	113,039.65
'596651901	SOC GENERALE	3,670,000	205,372.41
'482110004	SOLVAY	16,260,000	979,397.72
'041466905	STAGECOACH GROUP PLC	263,000,000	283,250.08
'507267904	STORA ENSO OYJ	85,100,000	1,089,580.17
'571662907	SWISS LIFE	1,520,000	654,580.50
'563692904	THYSENKRUPP AG	99,900,000	1,457,857.88
'090399007	TRINITY MIRROR	54,000,000	321,046.84
'712611904	UBS AG	10,000,000	504,728.06
'491322004	UNION FENOSA	5,480,000	88,704.40
'505125906	UPM KYMMENE OY	6,200,000	205,631.06
'492644000	VALLOUREC(USIN)	2,200,000	104,306.90
'580942902	VOPAK (KON)	4,315,000	69,923.46
'518308903	WEGENER NV	9,560,000	66,818.74
'495775900	WIHLBORGS FASTIGHE	200,000	270.74
'097720007	WOLVERH TON+DUDLEY	25,000,000	208,668.08
'098874001	YULE CATTO + CO	49,000,000	157,248.77
'003924958	ABITIBI CONSOLIDATED INC	13,751,000	100,186.64
'557910908	ACCIONA S A	5,300,000	193,477.50
'550011902	ACERINOX SA	16,431,000	549,344.38
'533338901	ACS ACTIVIDADES CO	22,397,000	546,400.59
'401140009	AIR LIQUIDE(L)	3,526,000	494,148.84
'012873956	ALBERTA ENERGY LTD	19,687,000	742,087.95
'003861903	ALLIANCE AND LEI PLC	27,288,000	318,514.09
'001830009	ALLIANCE TRUST	8,101,000	339,263.03
'072945900	ALLIED DOMECQ	32,386,000	191,955.68
'578813909	AMADEUS GLOBAL TRAVEL	22,500,000	129,816.01
'027475904	AMERSHAM PLC	28,939,000	279,873.05
'611571902	AMP LIMITED	34,234,000	323,142.13
'403473903	ASS GEN DE FRANCE	11,990,000	575,411.71

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'098952906	ASTRAZENECA	46,538 000	2,098,319 94
'606558005	AUST + NZ BANK GRP	55,576 000	506,642 76
'406566000	AUTOPISTAS CESA	77,742 000	774,562 63
'473681906	AVENTIS SA	16,292 000	1,156,846 77
'708842901	AXA	19,700 000	411,670 80
'661779900	AXA ASIA PAC HLDGS	32,445 000	47,167 31
'063671952	BANK MONTREAL QUE	8,640 000	194,313 97
'064149107	BANK N S HALIFAX	24,116 000	739,677 67
'007820004	BARCLAYS	43,408 000	1,437,254 76
'067901959	BARRICK GOLD CORP	44,396 000	707,827 54
'508657905	BASF AG	29,023 000	1,078,871 02
'506921907	BAYER AG	17,992 000	573,499 73
'575602909	BAYERISCHE MOTOREN WERKE AG	13,300 000	463,611 45
'550190904	BBVA (BILB VIZ ARG)	45,319 000	560,874 72
'585783905	BCO POPULAR ESP	1,348 000	44,264 09
'570594903	BCO SANT CENT HISP	7,560 000	63,340 60
'087628905	BG GROUP	41,605 000	169,545 45
'005665906	BHP BILLITON	96 544 000	490,380 62
'413366907	BNP PARIBAS	14,613 000	1,307,603 85
'400212908	BOUYGUES	58,264 000	1,909,056 85
'079805909	BP PLC	501,997 000	3,901,440 24
10549P952	BRASCAN CORP	35,486 000	639,132 24
'013670005	BRITISH LAND CO	95,964 000	652,240 56
'112900956	BROOKFIELD PPTYS CORP	2,489 000	43,222 90
'061070900	CADBURY SCHWEPES	93,109 000	593,537 76
'135113959	CANADA LIFE FINL CORP	1,668 000	46,270 00
'136385952	CANADIAN NATURAL RES LTD	21,000 000	503,996 21
'136069952	CDN IMPERIAL BK OF COMMERCE	32,395 000	1,113,141 67
'021623004	CGNU	85,467 000	1,051,084 78
'619027006	CHEUNG KONG(HLDGS)	40,000 000	415,498 82
'621503002	CMNWLTH BK OF AUST	103,960 000	1,593,283 62
'571347905	CREDIT LYONNAIS	7,154 000	238,864 14
'552902900	DAIMLERCHRYSLER AG	16,200 000	697,400 47
'625086004	DAINIPPON PHARM	17,000 000	172,516 43
'625136007	DAIWA HOUSE INDS	23,000 000	131,268 14
'714761905	DEXIA	103,000 000	1,481,086 75
'023740905	DIAGEO	94,937 000	1,084,645 30
'629854902	EAST JAPAN RAILWAY	373 000	1,801,533 87
'630720001	EISAI CO	10,000 000	248,741 07
'429479009	ELECTRABEL	22,470 000	4,681,550 10
'031886005	ENTERPRISE OIL	24,748 000	167,845 08
'726613904	FORTIS	136,435 000	3,541,074 79
'351860101	FRANCO NEV MNG LTD	3,885 000	57,316 25
'635652001	FUJI PHOTO FILM CO	41,000 000	1,464,062 44
'635680002	FUJISAWA PHARM CO	18,000 000	414,771 91
'092528900	GLAXOSMITHKLINE	160,000 000	4,012,248 65
'709732903	GPE BRUXELLES LAM	2,500 000	131,440 94
'568700900	GRUPO DRAGADOS SA	45,029 000	602,590 15
'640837001	HANG SENG BANK	12,600 000	138,557 32
'305875908	HBOS	107,802 000	1,248,885 05
'568743900	HENNES + MAURITZ	23,900 000	494,418 62
'644050007	HOUSE FOOD CORP	28,000 000	229,665 83
'054052907	HSBC HLDGS	234,196 000	2,747,243 12
'453038960	IMPERIAL OIL LTD	6,079 000	168,744 54
'453258956	INCO LTD	12,992 000	220,160 35
46152H101	INVESTORS GROUP INC	3,257 000	52,029 99
'646684001	ISETAN CO	26,000 000	266,427 62
'646794008	ITO YOKADO CO	29,000 000	1,309,934 54
'648132009	KAJIMA CORP	21,000 000	57,042 58
'648730000	KEIHIN ELEC EXP RL	273,598 000	1,035,438 92
649374006	KIRIN BREWERY CO	59,400 000	424,674 25
'087061008	LLOYDS TSB GROUP	116,000 000	1,259,445 55
'405780909	LOREAL	9,769 000	703,670 55
56501R957	MANULIFE FINL CORP	24,921 000	649,463 31
59151K959	METHANEX CORP	7,459 000	41,214 02
'616197901	MIRVAC GROUP	130,232 000	257,990 49

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'659730006	MITSUI + CO	250,000 000	1,237,982 75
'633067103	NATIONAL BK CDA MONTREAL QUE	15 611 000	290,457 77
'024282907	NATIONAL GRID GRP	49,226 000	306,634 41
'662460005	NATL AUSTRALIA BK	96,438 000	1,572,783 67
'664086006	NICHIREI CORP	31,000 000	68,831 08
'664212008	NIPPON EXPRESS CO	26,000 000	88,280 19
'664406006	NIPPON TV NETWORK	1,690 000	359,895 51
'664098001	NISHIMATSU CONST	40,000 000	118,419 06
'655422954	NORANDA INC	81,827 000	768,924 52
'666010004	ONO PHARMACEUTICAL	8,000 000	240,500 56
'468232004	PERNOD RICARD	3,143 000	243,463 79
'739239101	POWER CORP CDA	2,086 000	50,913 05
'044374908	POWERGEN	116,518 000	1,280,331 86
'070995006	PRUDENTIAL PLC	60,301 000	698,586 46
'072787906	RECKITT BENCKISER PLC	33,526 000	487,937 64
'780087953	ROYAL BK CDA MONTREAL QUE	36,059 000	1,170,821 56
'075478008	ROYAL BK SCOT GRP	76,637 000	1,864,907 73
'066168907	ROYAL+SUN ALLIANCE	66,374 000	381,331 52
'677528002	SANKYO CO	11,000 000	188,425 17
'567173901	SANOFI SYNTHELABO	15,905 000	1,186,720 48
'078396009	SCOT + NEWCASTLE	24,024 000	183,563 87
'079087003	SCOT + SOUTHERN EN	56,848 000	504,693 38
'679390005	SEKISUI HOUSE	43,000 000	311,689 34
'005463906	SEVERN TRENT	89,997 000	941,758 40
'080341001	SHELL TRNSPT+TRDG	210,341 000	1,444,935 67
'680468006	SHIONOGI + CO	8,000 000	136,731 28
'079980900	SHIRE PHARMA GROUP	18,235 000	228,237 39
'092232909	SMITH + NEPHEW	26 200 000	158,245 72
'596651901	SOC GENERALE	8,669 000	485,115 37
'048354906	SOUTH AFRICAN BREW	74,455 000	507,133 50
'040828907	STANDARD CHARTERED	35,400 000	422,473 72
'685850000	SUMITOMO BAKELITE	35,000 000	213,909 69
'866796956	SUN LIFE FINL SVCS INC	23,741 000	504,934 00
'867229957	SUNCOR ENERGY INC	23,920 000	785,214 46
'658508007	SUNCORP METWAY	12,884 000	92,530 18
'687038000	TAKARA SHUZO CO	3,000 000	25,225 09
'687044008	TAKEDA CHEM INDS	18,100 000	818,960 88
'87425E954	TALISMAN ENERGY INC	9,526 000	361,045 37
'687098004	TANABE SEIYAKU CO	23,000 000	204,974 85
'891160954	TORONTO DOMINION BK ONT	40,869 000	1,051,768 77
'057487902	UNILEVER	86,964 000	713,840 51
'064623002	UNITED UTILITIES	107,098 000	959,382 95
'481808004	VINCI	35,313 000	2,070,432 80
'549710903	VOLKSWAGEN AG	25,800 000	1,206,006 80
'695631002	WESTFIELD TRUST	520,249 000	922,495 30
'607614005	WESTPAC BKG CORP	134,722 000	1,086,505 56
'698538006	YAMANOUCHI PHARM	2,000 000	52,800 25
'096575006	AEGIS GROUP	2,465,000 000	3,303,101 28
'545831901	AKZO NOBEL NV	60,700 000	2,709,647 79
'524737905	AUTOLIV INC	125,000 000	2,511,250 57
'547193904	BCA POP VER S GEMI	355,500 000	3,480,344 01
'306062902	BK OF IRELAND	260,000 000	2,412,800 50
'413366907	BNP PARIBAS	21,700 000	1,941,764 43
'015803901	CORDIANT COMM	1,959,000 000	2,703,418 63
'625144001	DAIWA SECURITIES GROUP INC	443,000 000	2,328,910 71
'023740905	DIAGEO	304,000 000	3,462,559 80
'009315904	ENODIS PLC	1,800,000 000	2,501,998 85
'031886005	ENTERPRISE OIL	235,500 000	1,589,625 00
'715377909	EURONEXT	104,000 000	1,967,718 73
'646707000	FAIRFAX(JOHN)	960,000 000	1,888,498 49
'032945008	FKI	760,000 000	2,021,599 60
'344419106	FOMENTO ECONOMICO MEXICANO	88,200 000	3,047,310 00
'545003907	GAMBRO	313,000 000	1,962,498 62
'628204901	GIORDANO INTL LTD	2,000,000 000	884,858 61
'598061901	GIVAUDAN AG	6 350 000	1,935,252 67
'092528900	GLAXOSMITHKLINE	68,000 000	1,696,600 48

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
40049J206	GRUPO TELEVISION SA DE CV	82,000 000	3,540,760 00
'500246905	HENKEL KGAA	35,500 000	1,811,147 08
'529181901	HUNTER DOUGLAS NV	155,000 000	4,157,099 59
'469910905	INDEPENDENT NEWS+M	1,520,000 000	2,842,062 53
'579252909	KONE CORP	30,200 000	2 231,802 61
'657635009	MEITEC CORPORATION	102,500 000	2,502,670 84
'571342906	METSO OYJ	358,000 000	3,758,998 72
'302323902	MICHAEL PAGE INTL	1,448,000 000	3,286,960 16
'458836004	MICHELIN(CGDE)	80,000 000	2,638,399 90
M75253100	ORBOTECH LTD	88,500 000	2,756,775 00
'556034908	PANAFON HELLENIC T	296,000 000	1,528,588 01
'468232004	PERNOD RICARD	20,200 000	1,564,737 06
'566935904	REPSOL YPF SA)	108,700 000	1,585,309 96
'074776006	ROLLS ROYCE	935,000 000	2,225,299 35
'680482007	SHIMANO INC	118,000 000	1,341,523 13
'082186909	SOMERFIELD	1,557,416 000	1,900,047 24
'570366906	SVENSKA HANDELSBANKEN SERIES A	137,500 000	2,018,648 02
'718472905	SWATCH GROUP	13,700 000	1,231,539 48
'689416006	TOKYO BROADCASTING	152,000 000	2,307,950 84
'90458E107	UNIBANCO UNIAO DE BARNCOS BRAS	126,300 000	2,816,490 00
'691678007	UNITED O/SEAS BANK	239,000 000	1,643,809 95
'567151907	WOLTERS KLUWER	136,000 000	3,099,440 35
'525076907	ABN AMRO HLDGS NV	53,800 000	859,761 67
'545831901	AKZO NOBEL NV	33,800 000	1,497,424 50
'597500909	ALCATEL	94,900 000	1,609,627 37
'072945900	ALLIED DOMEQ	169,100 000	1,002,275 88
'001978006	ALLIED IRISH BANKS	88,300 000	1,022,056 26
'405180001	ARCELIK	78,125,000 000	820,312 50
'067312900	ASSOCIATED BRITISH FOODS PLC	146,400 000	1,073,876 14
'026349902	BAE SYSTEMS	315,400 000	1,420,708 31
'508657905	BASF AG	24,000 000	885,165 61
'432541902	BAYER HYPO VEREINS	23,900 000	724,607 37
'550190904	BBVA (BILB VIZ ARG)	78,900 000	968,836 79
'010812006	BOC GROUP	66,900 000	1,032,082 85
'073829905	BRITISH ENERGY	215,900 000	716,423 91
'309135903	BT GROUP	280,000 000	1,031,005 86
'551675903	BUHRMANN NV	61,700 000	669,420 34
'459858908	CONTINENTAL AG	74,200 000	973,392 72
'082805904	CORUS GROUP	817,200 000	856,334 49
'584235907	DEUTSCHE TELEKOM	97,100 000	1,655,516 15
'023740905	DIAGEO	99,300 000	1,134,492 12
'494290901	E ON AG	27,300 000	1,403,116 25
'401225909	EADS(EURO AERO	59,100 000	712,131 35
'410359905	ELEC DE PORTUGAL	190,800 000	411,269 33
'024185902	ELEMENTIS	602,100 000	341,755 74
'527178909	ENDESA S A	30,200 000	468,743 27
'714505906	ENI	55,500 000	695,771 10
'557955903	FORTUM OYJ	209,000 000	876,984 82
305597908	FRIENDS PROVIDENT	251,500 000	732,066 55
'054052907	HSBC HLDGS	124,800 000	1,463,970 10
'045949906	IMPERIAL CHEM INDS	158,500 000	874,281 03
'407683002	INTESASBCI	357,300 000	893,943 52
'080704000	INVENSYS	1,205,700 000	2,092,571 13
'578649907	KLM	66,000 000	754,459 22
'097664908	LATTICE GROUP	336,400 000	763,771 00
'056540008	MARKS + SPENCER	252,500 000	1,326,634 12
'458836004	MICHELIN(CGDE)	32,000 000	1,047,359 99
'308727908	MMO2	280,000 000	352,498 05
'581718905	PORTUGAL TCOM SGPS	149,800 000	1,157,909 13
'566935904	REPSOL YPF SA)	88,800 000	1,284,944 84
'074776006	ROLLS ROYCE	322,100 000	780,526 30
'553397902	SWISSCOM AG	3,000 000	823,733 10
'435664909	SYNGENTA AG	19,500 000	1,001,014 88
'529750903	TELECOM ITALIA SPA	176,400 000	1,507,788 96
'573252905	TELEFONICA SA	113,800 000	1,510,979 50
'060752904	THISTLE HOTELS	416,400 000	696,933 18

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'089626006	TOMKINS	279,600 000	862,691 68
'490541000	TOTAL FINA ELF	6,800 000	963,542 32
'400627907	TURKCELL ILETISIM	135,135,000 000	1,162,161 00
'057487902	UNILEVER	118,100 000	969,419 12
'567151907	WOLTERS KLUWER	46,900 000	1,060,692 62
'598381903	ZURICH FIN SVS GRP	5,900 000	1,371,724 59
'617753900	ABS CBN HLDGS CORP	2,080,000 000	957,363 58
'605605005	ASATSU DK	98,000 000	1,914,237 99
'600245005	ASM PACIFIC TECH	870,000 000	1,712,586 13
P16994132	BANCO LATINOAMERICANO DE EXP	32,000 000	897,600 00
'528920903	BARON DE LEY	33,500 000	777,004 05
'410089007	BERGESEN DY AS	60,500 000	1,071,455 18
'017729906	CARPETRIGHT	90,000 000	814,500 03
'502131907	CHARGEURS	22,500 000	1,501,498 49
'568563902	CREYFS SA	95,000 000	1,708,620 92
'715672903	DAVIDE CAMPARI	69,000 000	1,628,042 40
'681171005	DELGRO CORPN LTD	575,000 000	778,498 60
'024243909	DFS FURNITURE CO	113,000 000	738,426 65
'564153906	DUCATI MOTOR HLDG	1,582,000 000	2,549,504 60
'432200905	EDIPRESSE SA	4,600 000	1,607,607 88
'634160907	FLETCHER BUILDING	875,000 000	1,071,188 10
'548991900	GFI INDUSTRIES	60,000 000	1,335,021 48
'241506906	GPO CONTINENTAL	775,000 000	1,141,129 81
'709000905	GRAFTON GROUP	275,000 000	795,768 60
'40051E202	GRUPO AEROPORTUARIO DEL	130,000 000	2,002,000 00
'570379909	GURIT HEBERLIEN	1,100 000	868,285 13
'641552005	HAW PAR CORP LTD	370,000 000	813,537 81
'435569108	HOLLINGER INTERNATIONAL INC	31,700 000	370,890 00
'043991900	HOUSE OF FRASER	800,000 000	983,999 91
'645649005	ICHIYOSHI SECS CO	535,000 000	1,632,840 12
'456478106	INDUSTRIE NATUZZI SPA	117,000 000	1,712,880 00
'516140902	INTERPUMP GROUP	269,000 000	1,041,867 00
G4933P101	IPC HOLDINGS LTD	40,500 000	1,198,800 00
'047618905	JARVIS HOTELS	1,421,000 000	1,833,090 33
'647749001	JCG HDGS	1,215,000 000	755,688 49
'415528900	KOBENHAVN LUFTHAVE	31,000 000	2,008,402 21
'450866009	LECTRA	316,516 000	1,541,536 25
'659214001	MIKUNI COCA COLA	130,000 000	1,139,707 14
'561709908	NEOPOST	25,500 000	742,889 50
'628661001	PACIFIC DUNLOP LTD	5,138,933 000	2,709,475 35
'467102000	PARGESA HLDGS SA	520 000	1,027,717 69
'549923902	PFEIFFER VAC TECH	29,000 000	903,984 23
'687178004	TAIYO INK MFG CO	20,400 000	607,050 28
'518471909	UTD SERVICES GRP	104,000 000	2,023,277 85
	TOTAL		727,776,138 61

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
EQUITY						
.. AUSTRALIAN DOLLAR ..						
621503002	CHMWITH BK OF AUST	NPV		20NOV01	28NOV01	1 925484
.. WB2E ..						
	190	393,296 76	396,140 26	2 843 50		-2,843 50
	13,373 000	204,258 65	208,864 89	-1 476 77	-3,129 47	4,606 24
AUD TOTAL		393,296 76	396,140 26	-2,843 50 1		-2,843 50 1
-----		204,258 65	208,864 89	1 476 77 1	-3,129 47	4,606 24 1
.. CANADIAN DOLLAR ..						
780087953	ROYAL BK CDA MONTREAL QUE	COM		20DEC01	27DEC01	1 577500
.. WB2E ..						
	713	358,327 90	350,140 70	8,187 20		8,187 20
	7,000 000	227,149 22	226,203 70	5,189 98	-4,244 46	945 52
.. WB2E ..				20DEC01	27DEC01	1 577500
	CXL 713	-358,327 90	-350,140 70	-8,187 20		-8,187 20
	-7,000 000	-227,149 22	-226,203 70	5,189 98	4,244 46	-945 52
.. WB2E ..				20DEC01	27DEC01	1 577500
	722	358,327 90	350,140 70	8,187 20		8,187 20
	7,000 000	227,149 22	226,203 70	5,189 98	-4,244 46	945 52
780087953	TOTAL	358,327 90	350,140 70	8,187 20 1		8,187 20 1
-----		227,149 22	226,203 70	5,189 98 1	-4,244 46	945 52 1
CAD TOTAL		358,327 90	350,140 70	8,187 20 1		8,187 20 1
-----		227,149 22	226,203 70	5,189 98 1	-4,244 46	945 52 1
.. SWISS FRANC ..						
553397902	SWISSCOM AG	CHF17(REGD)		11SEP01	11SEP01	1 686800
.. WB2H ..						
	ADJC- 113	41,600 00	41,600 00	00		00
	000	24,462 08	24,931 08	00	-269 00	-269 00
.. WB2H ..				04DEC01	09DEC01	1 624300
	132	1,009,689 74	1,025,479 28	15,789 54		-15,789 54
	2,200 000	621,615 31	614,574 66	-9,720 83	16,761 48	7,040 65

WB2C	MONTHLY	WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001				PAGE 3 AS-OF DATE 31DEC01
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
553397902	TOTAL	1,051,289 74 646,277 35	1,067,079 28 639,505 74	-15,789 54 1 -9,720 83 1	16,492 48	-15,789 54 1 6,771 65 1
598061901	GIVAUDAN AG	CHF10		06NOV01	09NOV01	1 640200
.. WB2C ..						
	293	744,923 52	763,527 53	18,604 01		-18,604 01
	1,500 000	454,166 27	457,585 72	-11,347 53	7,923 08	-3,419 45
598381903	ZURICH FIN SVS GRP	CHF10		18SEP01	21SEP01	1 605500
.. WB2C ..						
	718	1,601,916 11	2,334,914 44	732,998 33		-732,998 33
	4,900 000	997,747 74	1,399,325 45	-456,554 55	54,994 84	-401,557 71
.. WB2B ..				29NOV01	04DEC01	1 654500
	398	74,885 63	63,861 05	11,024 58		11,024 58
	180 000	45,261 79	39,184 57	6,663 39	-584 17	6,077 22
598381903	TOTAL	1,676,801 74 1,043,029 52	2,398,775 49 1,438,510 02	721,973 75 1 -449,891 16 1	54,410 67	-721,973 75 1 -395,480 49 1
710306903	NOVARTIS AG	CHF0 50 REGD		02AUG01	07AUG01	1 712300
.. WB2B ..						
	167	4,951,959 70	5,281,692 55	-329,732 85		-329,732 85
	81,170 000	2,891,993 05	2,939,990 29	192,567 22	144,569 98	-47,997 24
.. WB2B ..				07SEP01	11SEP01	1 676700
	230	329,207 21	355,930 25	26,723 04		-26,723 04
	5,470 000	196,342 35	198,124 27	-15,937 88	14,155 96	-1,781 92
.. WB2B ..				13SEP01	18SEP01	1 451500
	242	291,699 31	318,189 93	26,490 62		-26,490 62
	4,890 000	176,626 85	177,116 58	-16,040 34	15,550 65	-489 69
.. WB2B ..				21SEP01	24SEP01	1 586000
	253	748,758 74	303,223 94	-54,465 70		-54,465 70
	4,660 000	156,846 31	168,785 94	-34,341 55	22,401 92	-11,939 63
710306903	TOTAL	5,821,624 46 3,421,808 60	6,259,036 67 3,484,017 08	437,412 21 1 -258,886 99 1	196,678 51	-437,412 21 1 -62,208 48 1
711038901	ROCHE HOLDINGS AG	GENUSSEHEINE NPV		13JUL01	18JUL01	1 773900
.. WB2B ..						
	118	513,139 20	505,701 52	7,937 68		7,937 68
	3,900 000	289,271 77	281,214 31	4,474 71	3,582 75	8,057 46
.. WB2B ..				06AUG01	09AUG01	1 712750
	181	423,785 77	414,524 32	9,261 45		9,261 45
	3,200 000	247,430 02	230,739 95	5,407 36	11,282 71	16,690 07

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT SELL RATE BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
711038901	TOTAL	936,924 97 536,781 79	919 725 84 511,954 26	17,199 13 L 9,882 07 L	17,199 13 L 24,747 53 L
712387901	NESTLE SA	CHF1 (REGD)	05JUL01	10JUL01	1 818100
.. WB2B ..	101	2,471,607 43	2,468,460 31	3,147 12	3,147 12
6,460 000	1,359,445 24	1,374,038 58	1,730 99	16,324 31	-14,593 32
.. WB2B ..	285	1,262,865 35	1,432,929 75	01OCT01	1 619550
3,750 000	779,763 11	797,623 02	-170,064 40 -105,007 19	04OCT01	-170,064 40 -17,859 91
.. WB2B ..	416	333,340 17	363,008 87	04JAN02	1 678300
950 000	198,617 75	202,064 50	-29,668 70 -17,477 83	14,231 08	-29,668 70 -3,466 75
712387901	TOTAL	4,067,812 95 2,337,826 12	4,264 398 93 2,373,726 10	196,585 98 L -120,954 03 L	-196,585 98 L -35,899 98 L
718472905	SWATCH GROUP	CHF2 25(BR)	26NOV01	29NOV01	1 663500
.. WB2G ..	315	1,631,320 02	1,213,726 80	417,593 22	417,593 22
11,000 000	980,655 26	759,053 66	251,032 89	-29,431 29	221,601 60
CHF TOTAL	15,930,697 40 9,420,464 96	16 886,270 54 9,664,352 58	-955,573 14 L -589,880 58 L	345,992 96	-955,573 14 L -243,887 62 L
..	DANISH KRONER	..	..	..	..
458882909	DANSKE BANK	DKK10	26OCT01	31OCT01	8 334900
.. WB2B ..	359	1 199,160 00	1,517,103 36	-317,943 36	-317,943 36
9,400 000	143,872 15	172,672 82	-38,146 03	9,345 36	-28,800 67
465853901	NOVOZYMES AS B SMS	SER B DKK10	20JUL01	25JUL01	8 543750
.. WB2B ..	145	940,541 16	954,390 84	13,849 68	-13,849 68
5,200 000	110,085 29	108,426 32	-1,621 03	3,080 00	1,458 97
.. WB2B ..	150	89,937 00	91 768 35	23JUL01	8 584000
500 000	10,477 28	10,444 84	-1,831 35 -213 34	245 78	-1,831 35 32 44

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT SELL RATE BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
465853901	TOTAL	1,030,478 16 120,562 57	1,046,159 19 119,071 16	-15,681 03 L -1,834 37 L	-15,681 03 L 1,491 41 L
707752903	NOVO NORDISK AS	DKK2 SERIES B	04OCT01	08OCT01	8 129950
.. WB2B ..	307	1,769,225 67	1,809,602 84	40,377 17	-40,377 17
5,100 000	217,618 27	219,537 54	-4,966 47	3,047 20	-1,919 27
.. WB2B ..	374	10,295,703 96	12,090,943 74	12NOV01	8 315250
33,800 000	1,238,171 31	1,478,345 61	-1,795,239 78 -215,897 27	-24,277 03	-1,795,239 78 -240,174 30
707752903	TOTAL	12,064,929 63 1,455,789 58	13,900,546 58 1,697,883 15	-1,835,616 95 L -220,863 74 L	-1,835,616 95 L -242,093 57 L
DKK TOTAL	14,294,567 79 1,720,224 30	16,463,809 13 1,989,627 13	-2,169,241 34 L -260,844 14 L	-8,558 69	-2,169,241 34 L -269,402 83 L
..	EURO CURRENCY	..	..	..	..
.. BELGIUM ..	..	..	..	..	..
429479009	ELECTRABEL	NPV	21SEP01	26SEP01	1 098358
.. WB2E ..	138	61,039 30	71,108 07	-10,068 77	-10,068 77
287 000	55,573 23	64,644 35	-9,147 11	95 99	-9,071 12
559659909	FORTIS B	NPV	13JUL01	18JUL01	1 172677
.. WB2B ..	115	1,014,649 28	979,740 91	34,908 37	34,908 37
34,370 000	865,241 90	830,281 17	29,768 10	5,192 63	34,960 73
.. WB2B ..	117	671,885 96	647,079 39	13JUL01	1 172677
22,700 000	572,950 57	548,367 25	24,806 57 21,153 80	18JUL01	1 172677
.. WB2B ..	135	803,584 47	772,789 53	16JUL01	1 169454
27,110 000	687,145 00	654,900 28	30,794 94 26,332 75	19JUL01	1 169454
.. WB2E ..	204	4,202,408 93	4,202,408 93	17DEC01	1 099988
136,435 000	3,820,409 96	00	3,820,409 96	00	4,202,408 93 3,820,409 96
.. WB2E ..	204	-4,202,408 93	00	17DEC01	1 099988
136,435 000	-3,820,409 96	00	-4,202,408 93 3,820,409 96	00	-4,202,408 93 -3,820,409 96

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
559659909	TOTAL	2 490,119 71	2,399,609 83	90,509 88 L			90,509 88 L
		2,125,337 47	2,033,548 70	77,254 65 L	14,534 12		91,788 77 L
BELGIUM TOTAL		00	00	00			00
		00	00	00	00		00
		2,551,159 01	2,470,717 90	80,441 11 L			80,441 11 L
		2,180,910 70	2 098,193 05	68,087 54 L	14 630 11		82,717 65 L
** GERMANY **							
435209903	FRESENIUS AG	DEM5		20JUL01	24JUL01	1 147249	
** WB2B **							
	146	622,340 06	682 898 55	-60 558 49			-60,558 49
	6,740 000	542 462 94	578,722 19	-52,785 83	14,526 58		-36,259 25
474184900	MERCK KGAA	ORD NPV		23NOV01	27NOV01	1 140251	
** WB2B **							
	393	100 829 37	103,770 75	-7 941 38			-7 941 38
	2,500 000	88 427 35	87 940 49	-2,579 59	3 066 45		486 86
510957905	AXA KONZERN AG	ORD NPV		31OCT01	02NOV01	1 111791	
** WB2B **							
	369	144 785 24	257,551 50	-112,766 26			-112,766 26
	2,060 000	130,227 03	218,261 95	-101 427 57	13,392 65		-88,034 92
** WB2B **							
	373	158 751 63	257 551 50	-98 799 87	1 115822		-98,799 87
	2,060 000	142,273 26	218,261 95	-88,544 47	12,555 78		-75,988 49
510957905	TOTAL	303 536 87	515,103 00	-211,566 13 L			-211,566 13 L
		272 500 29	436,523 90	-189 972 04 L	25,948 43		-164,023 61 L
546535907	SALZGITTER AG	ORD NPV		27SEP01	01OCT01	1 089147	
** WB2B **							
	270	135,386 30	166,641 32	-31 255 02			-31,255 02
	16,020 000	124 304 89	141,220 14	-28,696 79	11 781 54		-16,915 25
** WB2B **							
	286	22 553 30	27 981 60	-5,428 30			-5,428 30
	2,690 000	20,666 72	23,713 00	-4,974 22	1,927 94		-3,046 28

W02C MONTHLY WILLIAM H. GATES FOUNDATION
COMPOSITE
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
546535907	TOTAL	157,939 60	194,622 92	-36,683 32 L			-36,683 32 L
		144,971 61	164,933 14	-33 671 01 L	13,709 48		-19,961 53 L
549710903	VOLKSWAGEN AG	ORD NPV		07DEC01	11DEC01	1 123028	
** WB2B **							
	409	1,520,021 49	1,640,353 01	-120,331 52			-120,331 52
	29,550 000	1,353 502 75	1,590,116 71	107 149 17	70,535 21		-36,613 96
575035902	DEUTSCHE BANK AG	ORD NPV (REGD)		17SEP01	19SEP01	1 086307	
** WB2B **							
	245	853 701 33	1,092,984 65	-239,283 32			-239,283 32
	14,530 000	785,874 83	996,474 14	-220,272 28	9 672 97		-210,599 31
579155904	CELANESE AG	NPV		16NOV01	21NOV01	1 129880	
** WB2B **							
	380	166 338 08	227 188 43	-60,850 35			-60,850 35
	8,770 000	147,217 47	192,530 77	-53,855 59	8,542 29		-45,313 30
GERMANY TOTAL		3,774,706 80	4,456,921 31	-732,214 51 L			-732,214 51 L
		3,334 957 24	3,847,241 34	-660,285 51 L	148,001 41		-512,284 10 L
** SPAIN **							
406562009	AUREA CONC DE INFR	EUR5 68(REGD)		06JUL01	11JUL01	1 180986	
** WB2B **							
	106	227,122 63	219,703 93	7,418 70			7,418 70
	10,460 000	192,316 11	185 748 70	6,281 78	285 63		6 547 41
442464004	1BERDROLA SA	EUR3		20DEC01	28DEC01	1 114268	
** WB2E **							
	219	139 265 16	150 380 70	-11,115 54			-11,115 54
	9,989 000	124,983 54	136,711 09	-9 975 64	-1,751 91		-11,727 55
527178909	ENDESA S A	EUR1 2		21AUG01	27AUG01	1 096852	
** WB2B **							
	202	2,224,183 49	2,333,235 35	-109,051 86			-109,051 86
	123 820 000	2,027,788 15	1,977,299 66	-99,422 58	149,911 07		50,488 49
** WB2E **							
	220	781,017 36	839,732 88	-58,715 52			-58,715 52
	46,002 000	700,924 16	763 401 16	-52,694 25	-9,782 75		-62,477 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
527178909	TOTAL	3,005,200 85 2,728,712 31	3,172,968 23 2,740,700 82	-167,767 38 L -152,116 83 L	
573252905	TELEFONICA SA		EUR 1	04OCT01	10OCT01
.. WB2H ..				1 093553	
	133	433,374 31	455,400 79	-22,026 48	-22,026 48
	36,000 000	396,299 32	414,004 85	-20,142 12	-17,705 53
SPAIN TOTAL		3,804,962 95	3,998,453 65	-193,490 70 L	-193,490 70 L
-----		3,442,311 28	3,477,165 46	-175,952 81 L	-34,854 18 L
.. FINLAND ..					
571342904	HELSO OYJ		FIMS0	06NOV01	09NOV01
.. WB2G ..				1 114579	
	295	105,033 95	97,271 74	7,762 21	7,762 21
	9,800 000	94,236 43	88,429 74	8,964 25	5,806 49
.. WB2G ..				09NOV01	14NOV01
	300	376,988 75	371,957 99	5,030 76	5,030 76
	37,200 000	336,839 50	336,433 94	4,494 98	-4,089 42
571342906	TOTAL	482,022 70	469,229 73	12,792 97 L	12,792 97 L
-----		431,075 93	424,863 68	11,459 23 L	6,212 25 L
FINLAND TOTAL		482,022 70	469,229 73	12,792 97 L	12,792 97 L
-----		431,075 93	424,863 68	11,459 23 L	6,212 25 L
.. FRANCE ..					
403473903	ASS GEN DE FRANCE		NPV(BR)	05JUL01	10JUL01
.. WB2B ..				1 194458	
	100	493,030 11	476,420 27	16,609 84	16,609 84
	7,250 000	412,764 71	403,742 23	13,905 75	-4,883 27
.. WB2B ..				06JUL01	11JUL01
	107	324,736 43	314,765 94	9,970 49	9,970 49
	4,790 000	274,970 60	264,748 31	8,442 51	-220 22
403473903	TOTAL	817,766 54	791,184 21	26,580 33 L	26,580 33 L
-----		687,735 31	670,490 54	22,348 24 L	17,244 77 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
405780909	LOREAL		EUR0 2	20DEC01	27DEC01
.. WB2E ..				1 114268	
	206	492,046 98	479,528 14	12,518 84	12,518 84
	6,400 000	441,587 64	435,939 03	11,235 04	-5,586 43
406139907	CHRISTIAN DIOR		EUR2	13JUL01	18JUL01
.. WB2B ..				1 172677	
	119	885,996 84	918,693 70	-32,696 86	-32,696 86
	21,612 000	755,533 57	778,546 73	-27,882 24	-23,013 16
.. WB2B ..				17JUL01	20JUL01
	141	132,731 15	139,002 80	-6,271 65	-6,271 65
	3,270 000	113,491 79	117,797 88	-5,362 58	-4,306 09
.. WB2B ..				30OCT01	02NOV01
	364	572,056 37	583,035 50	-10,979 13	-10,979 13
	20,037 000	518,311 60	529,447 48	-9,947 64	-11,335 88
406139907	TOTAL	1,590,784 36	1,640,732 00	-49,947 64 L	-49,947 64 L
-----		1,387,336 96	1,425,992 09	-43,192 44 L	-38,655 13 L
434407904	FFP FONC FIN PART		FRF10	23NOV01	28NOV01
.. WB2B ..				1 140251	
	392	65,818 90	76,175 23	-10,356 33	-10,356 33
	680 000	57,723 17	64,554 68	-9,082 50	-6,831 51
.. WB2B ..				26NOV01	29NOV01
	396	19,886 07	22,404 48	-2,518 41	-2,518 41
	200 000	17,523 61	18,986 67	-2,219 22	-1,463 06
.. WB2B ..				27NOV01	30NOV01
	397	91,674 78	103,284 66	-11,609 88	-11,609 88
	922 000	80,806 74	87,528 56	-10,233 53	-6,721 80
.. WB2B ..				05DEC01	10DEC01
	402	34,939 53	39,561 47	-4,621 94	-4,621 94
	355 000	30,949 44	34,200 32	-4,094 12	-3,250 88
434407904	TOTAL	212,319 28	241,425 84	-29,106 56 L	-29,106 56 L
-----		187,002 98	205,270 23	-25,629 37 L	-18,267 25 L
434732004	EIFFAGE		FRF50	05OCT01	10OCT01
.. WB2B ..				1 090453	
	313	5,626 67	5,971 23	-344 61	-344 61
	81 000	5,159 89	5,279 16	-316 02	-119 27

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
436892905	RALLYE		EUR3		13JUL01	20JUL01	1 172677	
.. WB2B ..	114	82,678 28		87,377 47	-4,699 19			-4,699 19
	1,456 000	70,503 88		74,048 02	-4,007 23		463 09	-3,544 14
.. WB2B ..	133	176,744 57		186,757 35	-10,012 78	20JUL01	1 169454	-10,012 78
	3 112 000	151,134 26		158,267 46	-8,561 93		1 428 73	-7,133 20
436892905	TOTAL	259,422 85		274,134 82	-14,711 97 L		1 891 82	-14,711 97 L
-----		221,638 14		232,315 48	12,549 16 L			-10,677 34 L
440044907	BERTRAND FAURE (EX EBF		FRF50		04OCT01	08OCT01	1 093553	
.. WB2B ..	308	201,501 80		262,562 63	-61,060 83			-61,060 83
	3 925 000	184,263 41		226,379 99	-55,837 10		13,720 52	-42,116 58
450866009	LECTRA		EUR1 50		19DEC01	24DEC01	1 111358	
.. WB2B ..	254	483,951 18		344,394 05	139,557 13			139,557 13
	84 404 000	435,459 30		306,208 21	125,573 52		3,677 57	129,251 09
.. WB2B ..	263	454 64		341 19	113 45	03JAN02	1 130838	113 45
	80 000	402 04		305 44	100 32		-3 92	96 40
450866009	TOTAL	484,405 82		344,735 24	139,670 58 L			139,670 58 L
-----		435,861 34		306,513 85	125,673 84 L		3,673 65	129,347 49 L
452163900	FONCIERE EURIS		EUR15		24AUG01	29AUG01	1 096732	
.. WB2B ..	205	141 89		130 03	11 86			11 86
	1 000	129 38		110 19	18 81		8 38	19 19
.. WB2B ..	209	89 047 21		89 067 81	-20 60	31AUG01	1 098418	-20 60
	685 000	81,068 60		75,480 49	-18 75		5 606 86	5,588 11
.. WB2B ..	218	105 047 22		105 061 00	-13 78	05SEP01	1 099989	-13 78
	808 000	95,498 43		89,033 92	-12 53		6 477 04	6,464 51
.. WB2B ..	219	7,799 76		7 801 56	-1 80	06SEP01	1 099989	-1 80
	60 000	7,090 76		6 611 43	-1 64		480 97	479 33

WB2C	MONTHLY	WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001						PAGE 11 AS-OF DATE 31DEC01
ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
452163900	TOTAL	202,036 08 183,787 17		202,060 40 171,236 03	-24 32 L -22 11 L		12,573 25	-24 32 L 12,551 14 L
468382007	PEUGEOT SA		EUR6		01JUL01	01JUL01	0 847449	
.. WB2B ..	184	1 610 601 54		1,897,854 50	-287,252 96			-287,252 96
	35,500 000	1,900,527 53		1,608,336 28	-338,961 65		631 152 90	292,191 25
.. WB2B ..	CXL 184	-1,610,601 54		1,897,854 50	287,252 96	01JUL01	0 847449	287,252 96
	-35,500 000	-1,900,527 53		-1,608,336 28	338,961 65		-631,152 90	-292,191 25
.. WB2B ..	187	1,900,527 53		1,897,854 50	2 673 03	02JUL01	1 180010	2,673 03
	35,500 000	1,610,601 54		1,608,336 28	2,265 26		00	2,265 24
.. WB2B ..	220	2 265 24		2,673 03	-407 77	31AUG01	1 099989	-407 77
	50 000	2,059 35		2,265 26	-370 70		164 79	-205 91
468382007	TOTAL	1,902,792 79 1,612,660 89		1,900,527 53 1,610,601 54	2,265 26 L 1,894 56 L		164 79	2,265 26 L 2,059 35 L
473681906	AVENTIS SA		EUR3 82		24SEP01	27SEP01	1 094691	
.. WB2B ..	258	248 527 45		314,459 08	-65,931 63			-65,931 63
	3,334 000	227,029 77		266,488 26	-60,228 53		20 770 04	-39,458 49
.. WB2B ..	302	207,144 71		239,947 18	-32,802 47	03OCT01	1 088791	-32,802 47
	2,544 000	190,252 04		203,343 17	-30,127 43		17 036 30	-13,091 13
.. WB2E ..	207	1,914,047 31		2,068,875 33	154,828 02	27DEC01	1 114268	-154,828 02
	25,700 000	1,717,762 07		1,880,814 57	-138,950 43		-24,102 07	-143,052 50
473681906	TOTAL	2,369,719 47 2,135,043 88		2,623,281 59 2,350,646 00	-253,562 12 L 229,306 39 L		13,704 27	-253,562 12 L 215,602 12 L
494579902	PECHINEY		A EUR15 25(ORD)		30OCT01	02NOV01	1 103692	
.. WB2B ..	365	756,639 86		932,946 55	-176,306 69			-176,306 69
	15 546 000	485,553 45		790,625 30	-159,742 65		54,670 80	-105,071 85

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
529878902	BIC		EUR3 82		25SEP01	01OCT01	1 083893	
.. WB2C ..	257	1,298,861 69	1,650,548 57		-351,686 88			-351,686 88
	37,000 000	1,198,330 18	1,480,833 21		-324,466 41		41,943 38	-282,583 03
567173901	SANOFI SYNTHELABO		EUR2		24OCT01	29OCT01	1 120511	
.. WB2E ..	164	107,292 89	99,597 83		7,694 26			7,694 26
	1,363 000	95,752 82	90,544 38		6,866 74		-1,658 30	5,208 44
.. WB2B ..	366	4,744 93	5 006 73		30OCT01	02NOV01	1 103692	
	65 000	4,299 14	4,488 78		-241 80		47 56	-241 80
					-237 20			-189 44
567173901	TOTAL	112,037 02	104,604 54		7,432 46 1			7,432 46 1
		100,051 96	95,033 16		6,629 54 1		-1,610 74	5,018 80 1
598181907	DANONE		EUR1		21SEP01	27SEP01	1 098358	
.. WB2E ..	141	162,152 11	177,556 81		-15,404 70			-15,404 70
	1,187 000	147,631 38	161,416 89		-14 025 21		239 70	-13,785 51
.. WB2E ..	208	1,201 536 56	1 359,872 73		20DEC01	27DEC01	1 114268	
	9,091 000	1 078,319 18	1,236,260 30		-158,336 17			-158,336 17
					-142,098 82		-15,842 30	-157,941 12
598181907	TOTAL	1,363 688 67	1,537,429 54		-373,740 87 1			-373,740 87 1
		1,225,950 56	1,397,677 19		-156,124 03 1		-15,602 60	-171,726 63 1
704271905	SODEXHO ALLIANCE		EUR4		24OCT01	29OCT01	1 120511	
.. WB2B ..	352	880,945 03	966,951 74		-86,006 71			-86,006 71
	14,440 000	786,199 36	859,378 21		-76,756 69		3,577 84	-73,178 85
708842901	AXA		EUR2 29		16JUL01	19JUL01	1 169454	
.. WB2B ..	136	247,249 78	254,949 73		-7,699 95			-7,699 95
	7,575 000	211,423 26	216,057 08		-6,584 23		1,950 41	-4,633 82
.. WB2B ..	214	276,033 24	286,587 06		29AUG01	03SEP01	1 099143	
	8,515 000	251,134 97	242,868 12		-10,553 82		17,868 71	-10,553 82
					-9,601 86			8,266 85
.. WB2B ..	312	297,616 51	434,844 95		05OCT01	10OCT01	1 090453	
	12,920 000	272,929 24	368,509 24		-137,228 44			-137,228 44
					-125,845 35		30,265 35	-95,580 00
.. WB2B ..	315	673,027 06	977,997 26		05OCT01	10OCT01	1 090453	
					-304,970 20			-304,970 20

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	29,058 000	617,199 51	828,803 51		-279,672 94		68 068 94	-211,604 00
.. WB2B ..	319	1,076,036 35	1,589,270 79		10OCT01	15OCT01	1 096672	
	47,220 000	981,183 39	1,346,827 09		-513,234 44			-513,234 44
					-467,992 65		102,348 95	-365,643 70
.. WB2B ..	324	898,868 29	1,238,880 76		11OCT01	16OCT01	1 110001	
	37,193 000	809,790 52	1,069,831 09		-340,012 47			-340,012 47
					-306,317 26		46,276 69	-260,040 57
.. WB2B ..	327	413,237 85	359,807 98		12OCT01	17OCT01	1 100776	
	16,840 000	375,405 94	328,321 76		53,429 87			53,429 87
					48,538 37		-1,454 19	47,084 18
.. WB2B ..	333	73,156 25	59,220 17		16OCT01	19OCT01	1 099747	
	3,225 000	66,520 98	54,097 62		13,936 08			13,936 08
					12,672 08		248 72	12,423 36
.. WB2B ..	337	248,194 88	193,801 47		17OCT01	22OCT01	1 103205	
	10,554 000	224,976 21	177,037 60		54,393 41			54,393 41
					49,304 90		-1,366 29	47,938 61
708842901	TOTAL	4,203,420 21	5,395,360 17		-1,191,939 96 1			-1,191,939 96 1
		3,810,564 02	4,632,353 11		-1,085,498 94 1		263,709 85	-821,789 09 1
FRANCE TOTAL		17,154,015 07	19,353,986 76		-2,199,971 69 1			-2,199,971 69 1
		15,288,727 14	16,896,564 12		-2,001,680 09 1		393,843 11	-1,607,836 98 1
.. GREECE ..								
556034908	PANAFON HELLENIC T		EUR0 32 (CR)		21SEP01	26SEP01	1 098358	
.. WB2C ..	239	648,212 78	915,996 23		-267,783 45			-267,783 45
	140,000 000	590,165 30	831,083 59		-243,803 43		2,885 14	-240,918 29
.. WB2C ..	245	516,411 27	491,383 12		24SEP01	27SEP01	1 094691	
	120,000 000	471,741 59	613,187 60		-174,971 85			-174,971 85
					-159,836 75		18,390 74	-141,446 01
.. WB2C ..	256	783,695 97	1,032,200 17		25SEP01	28SEP01	1 083893	
	180 000 000	723,038 13	917,051 00		-248,504 20			-248,504 20
					-229,270 05		35,257 18	-194,012 87

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
556034908	TOTAL	1,948,320 02	2 639,579 52	-691,259 50 L			-691,259 50 L
		1,784,945 02	2,361,322 19	-632,910 23 L	56,533 06		-576,377 17 L
GREECE TOTAL		1,948,320 02	2 639,579 52	-691,259 50 L			-691,259 50 L
-----		1,784,945 02	2,361,322 19	-632,910 23 L	56,533 06		-576,377 17 L
.. IRELAND ..							
430550905	ELAN CORP	ORD EURO 05		10AUG01	17AUG01	1 118255	
.. WB2B ..							
195	1,717,025 57	1,912,741 15	-195,715 58				-195,715 58
29,000 000	1,535,450 83	1 684,570 09	-175,018 74		25,899 48		-149,119 26
IRELAND TOTAL		1,717,025 57	1,912,741 15	-195,715 58 L			-195,715 58 L
-----		1,535,450 83	1,684,570 09	-175,018 74 L	25,899 48		-149,119 26 L
.. ITALY ..							
420763005	COFIDE	ITL1000		13JUL01	18JUL01	1 172677	
.. WB2B ..							
116	25 308 08	26,158 27	-850 19				-850 19
34,246 000	21,581 46	22 149 52	-725 00		156 94		-568 06
.. WB2B ..							
134	6,264 22	6 559 81	-295 59	16JUL01	19JUL01	1 169454	-295 59
8,588 000	5,356 53	5,554 52	-252 76		54 77		-197 99
420763005	TOTAL		32,718 08	-1,145 78 L			-1,145 78 L
-----			27,704 04	-977 76 L	211 71		-766 05 L
420793002	IMPREGILO SPA	ITL1000		11OCT01	16OCT01	1 110001	
.. WB2B ..							
325	116,780 44	171,132 62	54,352 18				-54,352 18
264,000 000	105,207 51	145,026 29	-48,965 88		9,147 10		-39,818 78
468980008	PIRELLI + CO	ITL1000		13JUL01	18JUL01	1 172677	
.. WB2B ..							
122	309,794 99	302,082 40	7,712 59				7,712 59
94,000 000	264,177 40	255,999 65	6,576 91		1,601 04		8,177 95
555657907	SAN PAOLO IMI SPA	EUR2 80		19NOV01	22NOV01	1 138758	
.. WB2B ..							
384	2,124,071 88	2,491,138 13	-367,066 25				-367,066 25
163,000 000	1,865,253 09	2 111,114 33	322,339 12		76,477 88		-245,861 24

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
564153906	DUCATI MOTOR HLDG	EURO 52		27NOV01	27NOV01	1 095347	
.. WB2C ..							
319	1,310,595 02	1,310,595 02	00				00
927,000 000	1,196,511 04	1,196,511 04	- 01		01		00
.. WB2C ..							
319	-1,310,595 02	-1,310,595 02	00	27NOV01	27NOV01	1 095347	00
-927,000 000	-1,196,511 04	-1,196,511 04	01		- 01		00
.. WB2C ..							
320	1,310,595 02	1,310,595 02	00	27NOV01	27NOV01	1 095347	00
927,000 000	1,196,511 05	1,196,511 04	- 01		02		01
.. WB2C ..							
320	-1,310,595 02	-1,310,595 02	00	27NOV01	27NOV01	1 095347	00
-927,000 000	-1,196,511 05	-1,196,511 04	01		- 02		- 01
.. WB2C ..							
321	1,310,595 02	1,310,595 02	00	27NOV01	27NOV01	1 095347	00
927,000 000	1,196,511 05	1,196,511 04	- 01		02		01
.. WB2C ..							
321	-1,310,595 02	-1,310,595 02	00	27NOV01	27NOV01	1 095347	00
-927,000 000	-1,196,511 05	-1,196,511 04	01		- 02		- 01
.. WB2C ..							
334	81,574 24	81,574 24	00	27NOV01	27NOV01	1 127523	00
50,500 000	72,348 18	72,348 18	00		00		00
.. WB2C ..							
336	69,364 37	69,364 37	00	27NOV01	27NOV01	1 123722	00
43,000 000	61,727 34	61,727 34	00		00		00
.. WB2C ..							
337	979,897 65	979,897 65	00	27NOV01	27NOV01	1 091285	00
702,500 000	897,929 28	897,929 28	00		00		00
.. WB2C ..							
338	179,758 76	179,758 76	00	27NOV01	27NOV01	1 092716	00
131,000 000	164,506 24	164,506 24	00		00		00
.. WB2C ..							
338	179,758 76	-179,758 76	00	27NOV01	27NOV01	1 092716	00
-131,000 000	-164,506 24	-164,506 24	00		00		00
.. WB2C ..							
339	179,758 76	179,758 76	00	27NOV01	27NOV01	1 092716	00
131,000 000	164,506 24	164,506 24	00		00		00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB2M **	257 3,609 14	2,827 61	20DEC01 781 53	28DEC01 1 114268	781 53
2,000 000	3,239 02	2,581 47	701 58	-43 83	657 55
** WB2M **	262 109,176 48	85,535 06	27DEC01 23,641 42	05JAN02 1 130838	23,641 42
60,500 000	96,544 76	78,089 45	20,906 11	-2,450 80	18,455 31
** WB2M **	266 89,326 21	69,983 23	28DEC01 19,362 98	04JAN02 1 132888	19,362 98
49,500 000	78,848 23	63,891 37	17,074 04	-2,117 18	14,956 86
564153906 TOTAL	1,310,595 02	1 310,595 02	00	00	00
-----	1,196,511 04	1,196,511 04	00	00	00
	202,111 83	158,345 90	43,765 93 L	-4 611 81	43,765 93 L
	178,632 01	144,562 29	38,681 53 L		34,069 72 L
597593904 ITALCEMENTI			30NOV01	05DEC01 1 116321	
** WB2B **	399 356,219 70	384,720 43	-28 500 73		-28,500 73
41,500 000	319,101 50	329,285 36	-25,530 95	15,347 09	-10,183 86
714505906 ENI			21SEP01	24SEP01 1 098358	
** WB2B **	255 2 604,824 47	3,109,716 28	-504 891 81		-504,891 81
226,000 000	2,371,562 34	2 698,496 90	-459 478 73	132,744 17	-326,934 56
** WB2B **	298 385,163 40	381,857 81	02OCT01 3,305 59	05OCT01 1 092717	3,305 59
29,000 000	352,482 30	349,915 43	3 025 11	-458 24	2,564 87
** WB2B **	310 1,159,078 53	1,129,501 10	04OCT01 29,577 43	08OCT01 1 093553	29,577 43
85,000 000	1,059,919 85	1,036,228 90	27,047 10	-3,356 15	23,690 95
** WB2B **	326 1,762,974 19	1,622,147 57	11OCT01 140,824 48	16OCT01 1 110001	140,824 48
121,000 000	1,588,243 61	1,489 861 24	126,870 77	-28,468 40	98,402 37
** WB2B **	413 3,479,728 91	3,600,707 80	27DEC01 -120,978 89	03JAN02 1 130838	-120,978 89
250,000 000	3,077,124 14	3,257,717 33	-106,981 62	-73,611 57	-180,593 19

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
714505906 TOTAL	9,391,769 50	9,843,930 50	-452,161 00 L		-452,161 00 L
	8,449,352 24	8,832,219 80	-409,717 37 L	26,849 81	-382,867 56 L
ITALY TOTAL	1,310,595 02	1,310,595 02	00	00	00
-----	1,196,511 04	1,196,511 04	00	00	00
	12,532,320 64	13,384,068 06	-851,747 42 L	125,022 82	-851,747 42 L
	11,208,641 94	11,845,911 76	-762,272 64 L		-637,249 82 L
** NETHERLANDS **					
494862006 WERELDHAVE NV			27SEP01	02OCT01 1 089147	
** WB2B **	272 31,954 42	36,990 90	-5,036 28		-5,036 28
646 000	29,339 13	31,347 92	-4,624 06	2,415 27	-2,008 79
** WB2B **	288 143,599 41	164,569 40	01OCT01 -20,969 99	04OCT01 1 091286	-20,969 99
2,874 000	131,587 33	139,464 30	-19,215 85	11,338 88	-7,876 97
494862006 TOTAL	175,554 03	201,560 30	-26,006 27 L	13,954 15	-26,006 27 L
-----	160,926 46	170,812 22	-23,839 91 L		-9,885 76 L
520270901 ROYAL DUTCH PETROL			12SEP01	17SEP01 1 103753	
** WB2B **	241 372,903 53	438,558 69	-65,655 16		-65,655 16
6,450 000	337,850 52	371,656 45	-59,483 56	25,477 63	-33,805 93
** WB2E **	139 84,090 21	115,804 56	21SEP01 -31,714 35	26SEP01 1 098358	-31,714 35
1 853 000	76,559 93	105,277 93	-28,874 33	156 33	-28,718 00
** WB2E **	165 2,974,287 75	3,224,216 51	24OCT01 -249,928 76	29OCT01 1 120511	-249,928 76
51,591 000	2,654,402 99	2,931,135 23	-223,048 91	-53,683 33	-276,732 24
520270901 TOTAL	3,431,281 49	3,778,579 76	-347,298 27 L	-27,849 37	-347,298 27 L
-----	3,068,813 44	3,408,069 61	-311 406 80 L		-339,256 17 L
520536905 VEDIOR			26SEP01	01OCT01 1 083130	
** WB2G **	266 711,266 56	880,132 50	-168,865 94		-168,865 94
65,000 000	656,677 00	798,544 42	-155,905 51	14,038 09	-141,867 42
** WB2G **	273 644,380 00	812,430 00	27SEP01 -166,050 00	02OCT01 1 089147	-166,050 00
60,800 000	593,473 61	737,117 92	-152,458 76	8,814 45	-143,644 31

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
520536905	TOTAL	1,357,646 56 1,250,150 61	1,692 562 50 1,535,662 34	-334,915 94 L -308,364 27 L	22 852 54 -334,915 94 L -285,511 73 L
522780907	HOLLANDSCHE BETON	EUR1	170CT01	220CT01	1 103205
.. WB2B ..	336 88 000	1,165 07 1,056 08	1,469 89 1,245 66	-304 82 -276 30	-304 82 -189 58
.. WB2B ..	358 500 000	6,701 56 6,008 28	8,351 67 7,077 62	250CT01 1,650 11 -1,479 41	300CT01 1 115387 410 07 -1,450 11 -1,069 34
.. WB2B ..	360 14,372 000	183,189 56 163,450 90	238 368 85 204 375 46	260CT01 -55,179 29 -49 233 72	310CT01 1 120762 8 309 16 -55,179 29 -40,924 56
522780907	TOTAL	191 056 19 170,515 26	248,190 41 212 698 74	57 134 22 L -50,989 43 L	-57,134 22 L -42,183 48 L
522865906	RANDSTAD HLDGS NV	EURO 10	13JUL01	18JUL01	1 172677
.. WB2B ..	121 4,000 000	47 866 47 40,818 12	52,410 48 44,415 25	-4,544 01 -3 874 90	-4,544 01 -3,597 13
.. WB2B ..	132 6,300 000	72,632 22 62,107 80	82,546 51 69,954 01	16JUL01 -9 914 29 -8 477 71	19JUL01 1 169454 631 50 -9,914 29 -7,846 21
522865906	TOTAL	120,498 69 102,925 92	134 956 99 114,369 26	-14,458 30 L -12,352 61 L	-14,458 30 L -11,443 34 L
559379904	FORTIS NL	EURO0 24	240CT01	290CT01	1 120511
.. WB2E ..	166 16,484 000	442,943 24 395,304 68	508 343 02 462 134 64	-65 399 78 -58,366 03	-65,399 78 -66 829 96
564089902	UNILEVER NV	CVA NLG1 12	21SEP01	27SEP01	1 098358
.. WB2E ..	140 5,368 000	314 668 52 286 489 94	359 418 93 326,747 75	-44,750 41 -40,743 01	-44 750 41 -40,257 81
.. WB2E ..	167 56,916 000	3,262,289 94 2,911,430 53	3,810 858 39 3,464 451 34	240CT01 -548,568 45 489,569 89	290CT01 1 120511 63,450 94 -548,568 45 -553,020 83
.. WB2E ..	188 21,281 000	1,351,480 34 1,193 695 31	1 424,887 15 1,295,364 91	20NOV01 -73 406 81 -64,836 58	23NOV01 1 132182 -36,833 02 -73,406 81 -101,669 60

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WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
564089902	TOTAL	4,928,438 80 4,391,615 78	5 595,164 47 5,086,564 02	-666,725 67 L -595,149 48 L	-666,725 67 L -694,948 24 L
580942902	VOPAK (KON)	EUR1	01AUG01	06AUG01	1 137204
.. WB2B ..	152 1,775 000	41 194 74 36,224 36	43 052 36 36,484 71	-1 855 60 -1 631 72	-1,855 60 -258 35
.. WB2B ..	165 1 000 000	23 183 74 20,428 36	24,254 85 20,554 77	02AUG01 -1,071 09 -943 79	07AUG01 1 134881 817 38 -1,071 09 -124 41
.. WB2B ..	178 3,010 000	68,294 51 60,379 16	73,007 10 61,869 85	03AUG01 -4,712 59 -4,166 40	08AUG01 1 131094 2,675 71 -4,712 59 -1,490 69
580942902	TOTAL	132,675 03 117,033 88	140,314 31 118,989 33	-7,639 28 L -6,741 91 L	-7,639 28 L -1,875 45 L
710804907	HEINEKEN NV	EUR2	20NOV01	23NOV01	1 132182
.. WB2E ..	189 6,686 000	278,026 45 245,566 97	307,577 26 279,618 49	29,550 81 -26 100 76	29,550 81 -34,051 57
.. WB2E ..	191 10,514 000	440,757 78 387,095 50	483,677 43 439,711 15	21NOV01 42 919 65 -37,694 18	26NOV01 1 138628 -14 921 47 -42,919 65 -52,615 45
710804907	TOTAL	718,784 23 632,662 42	791,254 69 719,329 64	-72,470 46 L -63,794 94 L	-72,470 46 L -86,667 22 L
715418901	ING GROEP NV	CVA EURO 24	16OCT01	19OCT01	1 099747
.. WB2B ..	332 127,230 000	3,449,115 63 3,136,281 01	3,543,130 55 3 253,168 68	-94,014 92 -85 487 78	-94,014 92 -114,887 67
.. WB2B ..	401 40,190 000	1,179,436 00 1,044,744 42	1 182,372 89 1,055,208 64	05DEC01 -2,936 89 -2,601 50	10DEC01 1 128923 -7,862 72 -2,936 89 -10,464 22
715418901	TOTAL	4,628 551 63 4,181,025 43	4,725,503 44 4,308,377 32	-96,951 81 L 88 089 28 L	-96,951 81 L -127,351 89 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
NETHERLANDS TOTAL					
	16,127,429 89	17,816,429 89	-1,689,000 00 L		-1,689,000 00 L
	14,470,973 88	16,136,927 12	-1,519,094 66 L	-146 858 58	-1,665,953 24 L
** PORTUGAL **					
410359905	ELEC DE PORTUGAL	EUR	270CT01	260CT01	1 122649
** WB2B **					
	346	284,876 96	2,488 94		2,488 94
	101,000 000	255,971 28	2,217 02	12,335 56	14,552 38
** WB2B **					
	353	1,175,741 90	33,413 48		33,413 48
	405,000 000	1,049,290 81	29,819 86	51,405 04	81,224 90
410359905	TOTAL	1,463,107 80	35,902 42 L		35,902 42 L
	1,305,262 09	1,209,484 81	32,036 88 L	63,740 40	95,777 28 L
581718905	PORTUGAL 1COM SGPS	EUR (REGD)	040CT01	090CT01	1 093553
** WB2H **					
	134	655,381 81	68,264 40		68,264 40
	84,000 000	599,314 17	62,424 41	3,141 32	65,565 73
** WB2H **					
	134	-655,381 81	-68,264 40		-68,264 40
	-84,000 000	-599,314 17	-62,424 41	-3 141 32	-65,565 73
** WB2H **					
	137	655,381 81	68,264 40		68,264 40
	84 000 000	599,314 17	62,424 41	3,141 32	65,565 73
581718905	TOTAL	655,381 81	68,264 40 L		68,264 40 L
	599,314 17	533,748 44	62,424 41 L	3,141 32	65,565 73 L
PORTUGAL TOTAL	2,118,489 61	2,014,322 79	104,166 82 L		104,166 82 L
	1,904,576 26	1,743,233 25	94,461 29 L	66,881 72	161,343 01 L
EUR TOTAL	1,310,595 02	1,310 595 02	00		00
	1,196,511 04	1,196,511 04	00	00	00
	42,160,452 26	68,516,450 76	-6,355,998 50 L		-6,355,998 50 L
	55,582,590 22	40 515,992 06	-5,753,206 62 L	819,804 78	-4,933,401 84 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** POUND STERLING **					
007820004	BARCLAYS	ORD GBP1	030CT01	080CT01	0 677346
** WB2B **					
	303	127,485 45	-25,908 24		-25,908 24
	7,000 000	188,213 19	-38,249 64	10,438 51	-27,811 13
** WB2B **					
	343	141 080 91	-12,312 78		-12,312 78
	7,000 000	202,789 57	-17,698 38	4,463 63	-13,234 75
** WB2B **					
	410	179,074 31	3,767 24		3,767 24
	8,000 000	257,455 28	5,416 16	5,154 18	10,570 34
007820004	TOTAL	447,640 67	-34,453 78 L		-34,453 78 L
	648,458 04	678,933 58	-50,531 86 L	20,056 32	-30,475 54 L
017426904	NOVAR	ORD GBP27 777777	24SEP01	27SEP01	0 684838
** WB2B **					
	257	116,098 52	-29,103 01		-29,103 01
	90,000 000	169,524 98	-42,496 20	7,535 87	-34,960 33
021623004	CGNU	ORD GBP0 25	20NOV01	23NOV01	0 705119
** WB2B **					
	387	153,645 42	24,214 87		-24,214 87
	18,000 000	217,899 99	-34,341 54	1,760 89	-32,580 65
022450902	ELEMENTIS REDEEMABLE	0 GBP0 01	10DEC01	13DEC01	0 697131
** WB2H **					
	175	9,483 08	-11,163 07		-11,163 07
	1,264,410 000	13,603 01	-16,012 87	-360 25	-16,373 12
023740905	DIAGEO	ORD GBX28 935185	06NOV01	09NOV01	0 685401
** WB2G **					
	294	311,555 64	2,918 08		2,918 08
	44 000 000	454,559 65	4,257 48	2,191 50	6,448 98
027475904	AMERSHAM PLC	ORD GBP0 05	220CT01	250CT01	0 708992
** WB2B **					
	345	725,370 63	98,979 38		98,979 38
	121,000 000	1,034,777 33	141,199 02	11,431 54	152,630 56
** WB2E **					
	193	122,822 96	6,446 91		6,446 91
	19,041 000	174,187 56	9,143 01	-5,921 76	5,221 25

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
027475904	TOTAL	848,193 59	742,747 30	105,426 29 L			105,426 29 L
		1,208 964 89	1,051 113 08	150,342 03 L		7,509 78	157,851 81 L
031886005	ENTERPRISE OIL	ORD GBP 25		12NOV01	15NOV01	0 686342	
.. WB2B ..							
375	467 964 15	540,552 15	72,588 00				-72,588 00
93,000 000	681,823 57	765 133 73	-105,760 68			22,450 52	83,310 16
032945008	FAI	GBP 10		18DEC01	21DEC01	0 686577	
.. WB2G ..							
372	37,125 60	35,245 00	1 880 60				1,880 60
20,000 000	54,073 47	51,196 87	2,739 10			137 50	2 876 40
054052907	HSBC HLDGS	ORD USD 50		27SEP01	02OCT01	0 678771	
.. WB2B ..							
271	1,934 904 59	2 060 446 05	-125,541 46				-125,541 46
284,000 000	2,850,599 97	2,977,975 85	-184,954 07			57,578 19	-127,375 88
.. WB2B ..							
287	194,418 76	185 250 46	01OCT01	04OCT01	0 676338		9,168 30
28,000 000	287 457 99	270 869 62	9,168 30			3 032 57	14,588 37
.. WB2B ..							
301	535,015 34	487,847 32	03OCT01	08OCT01	0 677346		47,168 02
76,000 000	789,070 08	712,354 33	47,168 02			7,879 23	77,515 75
.. WB2B ..							
309	147,766 24	128,380 87	04OCT01	08OCT01	0 676819		19 385 37
20,000 000	218,524 60	187,461 67	19,385 37			2,221 05	30,862 93
.. WB2B ..							
316	815 491 01	823,755 00	09OCT01	12OCT01	0 684486		-8,263 99
110,000 000	1,191,391 80	1 219,692 94	-8,263 99			-16,227 86	-28 301 14
.. WB2B ..							
316	815 491 01	823,755 00	-12 073 28				-12 073 28
110,000 000	1,191,391 80	1 219,692 94					
054052907	TOTAL	3,627,595 94	3,685,679 70	-58,083 76 L			-58,083 76 L
-----	5,337,644 44	5 368,354 41	85 193 15 L			54,483 18	-30 709 97 L
067760009	PEARSON	ORD GBP 25		13JUL01	18JUL01	0 713929	
.. WB2B ..							
123	152 158 03	154 968 54	-2,810 51				-2,810 51
14,000 000	213,127 68	216,971 36	-3 936 68			93 00	-3,843 68
.. WB2B ..							
137	271 890 81	274 729 53	16JUL01	19JUL01	0 713369		-4,838 72
25,000 000	381,136 28	387,448 85	-4,838 72			470 34	-4,312 57
.. WB2B ..							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE CURR GN/L	GN/L	NET BAS SECTY GN/L
067760009	TOTAL	424 848 84	431,498 07	-7 649 23 L			-7 649 23 L
	594,263 96	604,420 21	-10,719 59 L			563 34	-10,156 25 L
069942001	PREMIER OIL PLC	ORD GBP 05		10JUL01	12JUL01	0 709170	
.. WB2B ..							
110	60 188 65	60,904 61	-715 96				-715 96
257 473 000	84,871 96	86,320 09	-1,009 57			438 54	-1 448 13
.. WB2B ..							
142	2,716 58	2,677 29	19JUL01	24JUL01	0 704871		39 29
11,327 000	3,854 01	3,794 53	39 29			3 74	59 48
.. WB2B ..							
142	2,716 58	2,677 29	55 74				
11,327 000	3,854 01	3,794 53					
069942001	TOTAL	62 905 23	63,581 90	676 67 L			-676 67 L
-----	88,725 97	90,114 62	953 83 L			434 82	-1,388 65 L
079805909	BP PLC	ORD USD 25		07SEP01	12SEP01	0 683480	
.. WB2B ..							
231	220,223 43	223,245 21	-3,041 78				-3 041 78
38 000 000	322,209 03	314,424 38	-4 450 43			12 235 08	7,784 65
.. WB2B ..							
240	300,884 88	317 271 61	12SEP01	17SEP01	0 682920		-16,384 73
54,000 000	440,585 84	446 813 60	-16,384 73			17,767 33	-6 227 74
.. WB2B ..							
240	300,884 88	317 271 61	-23,995 09				
54,000 000	440,585 84	446 813 60					
079805909	TOTAL	521,108 31	540,536 82	-19 428 51 L			-19 428 51 L
-----	762,794 87	761,237 98	-28,445 52 L			30,002 41	1 556 89 L
080341001	SHELL TRNSPI+TRDG	ORD GBP 25(REGD)		09JUL01	12JUL01	0 710278	
.. WB2B ..							
109	17 588 67	17,780 62	-191 95				-191 95
3,000 000	24,763 08	24,894 64	-270 25			138 69	-131 56
.. WB2B ..							
212	581,717 34	610,467 95	29AUG01	31AUG01	0 688848		-28,750 59
103,000 000	844,478 55	854,715 82	28,750 59			31,499 93	-10,237 27
.. WB2B ..							
213	457,283 63	480,076 74	-22,793 11				-22,793 11
81,000 000	663,838 22	672,155 16	-33,088 74			24,771 80	-8,316 94
.. WB2B ..							
215	307,245 57	319,133 89	29AUG01	31AUG01	0 688848		-11,888 32
54,000 000	444,028 11	446 998 92	-11,888 32			16,287 45	-970 81
.. WB2B ..							
215	307,245 57	319,133 89	-17,258 26				
54,000 000	444,028 11	446 998 92					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
080341001	TOTAL	1,363,835 23 1,979,107 96	1,427,459 20 1,998,764 54	-63,623 97 L -92,354 45 L	-63,623 97 L -19,656 58 L
082186909	SOMERFIELD	ORD 10	13JUL01	18JUL01	0 713929
.. WB2B ..	120	65,703 23	66,295 37	-592 14	-592 14
45,000 000	92,030 48	93,532 77	-829 41	-672 88	-1,502 29
087041008	LLOYDS TSB GROUP	ORD GBP0 25	18SEP01	21SEP01	0 683761
.. WB2B ..	249	146,231 20	157,344 13	-11,112 93	-11,112 93
22,000 000	213,863 03	221,587 73	16,252 65	8,527 95	-7,724 70
.. WB2B ..	254	102,784 61	128,736 10	-25,951 49	-25,951 49
18,000 000	149,520 76	181,299 05	-37,751 63	5,973 34	-31,778 29
.. WB2B ..	273	2 157,776 21	2,524,658 04	-366,881 85	-366,881 85
353,000 000	3,178,945 79	3,555,475 80	-540,508 99	163,978 98	-376,530 01
.. WB2B ..	300	64,895 69	65,134 35	-240 66	-240 66
10,000 000	95,808 77	95,314 00	-355 30	850 07	494 77
087061008	TOTAL	2,471,487 71 3,638,138 35	2,875,874 62 4,053,676 58	-404,186 91 L -594,868 57 L	-404,186 91 L -415,538 23 L
087823001	TAYLOR WOODROW	ORD GBP0 25	01AUG01	06AUG01	0 697788
.. WB2B ..	153	123,671 52	135,250 01	-11,578 49	-11,578 49
69,000 000	177,233 66	190,472 58	-16,593 13	3,354 21	-13,238 92
.. WB2B ..	176	22,406 05	23,521 74	-1,115 69	-1,115 69
12,000 000	31,980 13	33,125 67	-1,592 42	446 88	-1,145 54
087823001	TOTAL	146,077 57 209,213 79	158,771 75 223,598 25	-12,694 18 L -18,185 55 L	-12,694 18 L -14,384 46 L
302242904	UTD BUSINESS MEDIA	NEW ORD GBP0 25 (POST COMS)	03AUG01	08AUG01	0 700624
.. WB2B ..	177	87,682 34	86,119 02	1 563 32	1,563 32
15,162 000	125,148 92	120,845 03	2,231 33	2,072 56	4,303 89
.. WB2B ..	226	32,657 62	33,906 12	-1,248 50	-1,248 50
4,000 000	47 539 68	47,604 17	-1,817 44	1,752 95	-64 49

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
302242904	TOTAL	120,339 96 172,688 60	120,025 14 168,449 20	314 82 L 413 89 L	314 82 L 4,239 40 L
307323902	MICHAEL PAGE INTL	ORD GBP0 01	04DEC01	07DEC01	0 703309
.. WB2G ..	362	855,450 42	682,450 82	172,999 60	172,999 60
502,000 000	1,216,322 30	986,039 59	245,979 51	-15,696 80	230,282 71
303292908	UNIQ	ORD GBP0 10	18SEP01	21SEP01	0 683761
.. WB2B ..	250	39,414 98	60,720 19	-21,305 21	-21,305 21
31,443 000	57,644 38	87,809 94	-31,158 85	993 29	-30,165 56
GBP TOTAL	32,089,874 09	12,566,098 01	-476,223 92 L	-476,223 92 L	-476,223 92 L
-----	17,597,484 70	17,915,430 10	-708,120 06 L	390,174 66	-317,945 40 L
..	JAPANESE YEN	..	..	..	..
601090004	AJINOMOTO CO INC	JPY50	20NOV01	26NOV01	122 630005
.. WB2E ..	187	11,249,372 00	11,512,736 00	-263,364 00	-263,364 00
9,000 000	97,734 25	96,961 60	-2,147 63	-3,879 72	-5,227 35
.. WB2E ..	226	58,759,850 00	60,122,066 00	-1,362,216 00	-1,362,216 00
47,000 000	453,779 04	506,355 04	10,519 85	-42,056 15	-52,574 00
601090004	TOTAL	70,009,222 00 545,513 29	71,634,802 00 603,316 64	-1,625,580 00 L -12,667 48 L	-1,625,580 00 L -57,803 35 L
605440007	ASAHI BREWERIES	JPY50	21SEP01	27SEP01	116 729996
.. WB2E ..	149	10,681,587 00	10,640,658 00	40,929 00	40,929 00
9,000 000	91,506 79	89,616 86	350 63	1,539 30	1,889 93
.. WB2E ..	182	58,395,786 00	57,932,472 00	463 314 00	463,314 00
49,000 000	476,194 92	487,914 03	3,778 15	-15,497 26	-11,719 11
.. WB2E ..	227	35,215,194 00	35 468,861 00	-253,667 00	-253,667 00
30,000 000	271,952 99	298,722 87	-1,958 97	-24,810 91	-26,769 88

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
605440007	TOTAL		104,292,567 00 839,654 70	104,041 991 00 876,253 76		250,576 00 L 2,149 81 L		-38,768 87	250,576 00 L -36,599 06 L
605605005	ASATSU DR			JPY50		27NOV01	27NOV01	119 409324	
.. WB2G ..	323		341,416 470 00 145,600 000	341,416,470 00 2,859,211 13		00 - 01		01	00 00
.. WB2G ..	323		-341,416 470 00 -145,600 000	-341,416,470 00 -2,859 211 13		00 01		- 01	00 00
.. WB2G ..	324		341 416,470 00 145,600 000	341,416,470 00 2,859,211 13		00 - 01		02	00 01
.. WB2G ..	324		-341,416 470 00 -145,600 000	-341,416 470 00 -2,859 211 13		00 01		- 02	00 - 01
.. WB2G ..	325		341,416,470 00 145,600 000	341,416,470 00 2,859,211 13		00 - 01		01	00 00
.. WB2G ..	325		-341 416 470 00 -145,600 000	-341,416 470 00 -2,859,211 13		00 01		- 01	00 00
.. WB2G ..	326		43,106 040 00 18,000 000	43,106 040 00 362,891 26		00 00		00	00 00
.. WB2G ..	326		-43,106,040 00 -18,000 000	-43,106 040 00 -362,891 26		00 00		00	00 00
.. WB2G ..	327		43,106 040 00 18,000 000	43,106,040 00 362 891 26		00 00		00	00 00
.. WB2G ..	328		34,005 876 00 14 200 000	34 005,876 00 284,568 00		00 00		00	00 00
.. WB2G ..	329		73,827 360 00 38,700 800	73 827,360 00 611,432 01		00 00		00	00 00
.. WB2G ..						27NOV01	27NOV01	121 054999	

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET SECY GN/LS
18 900 000	530		45,131 082 00 372 814 49	45,131 082 00 372 814 49		00 00		00	00 00
.. WB2G ..	331		25,868 634 00 10 800 000	25,868 634 00 217,118 92		00 00		00	00 00
.. WB2G ..	332		49,048 321 00 30,400 000	49,048,321 00 581,019 21		00 00		00	00 00
.. WB2G ..	333		50,429,157 00 22,400 000	50 429,157 00 429,367 04		00 00		00	00 00
.. WB2M ..	080		122,861,388 00 47,600 000	111,616,923 00 934,742 10		10,444,465 00 84,776 50		-28,760 56	10,444,465 00 56,015 94
605605005	TOTAL		341 416 470 00 2 859,211 13	341,416 470 00 2,859,211 13		00 00		00	00 00
			122,861 388 00 990,758 04	111,616 923 00 934,742 10		10,444 465 00 L 84,776 50 L		-28,760 56	10,444 465 00 L 56,015 94 L
412927905	NTT DOCOMO			NPV		09NOV01	14NOV01	120 239998	
.. WB2G ..	299		176 010 726 00 120 000	173,145 600 00 1,457,438 54		2,865,126 00 23 828 39		17,638 51	2,865,126 00 4,189 88
419560006	CHUBU ELEC POWER			JPY500		20NOV01	26NOV01	122 630005	
.. WB2E ..	186		16 613 704 00 7,000 000	16,377,626 00 137,934 27		235,578 00 1,921 05		-4,381 10	235,578 00 -2,460 05
.. WB2E ..	225		44,748,222 00 28,800 000	67,382 237 00 515 470 07		-634,010 00 -4,896 21		-47,134 72	-634,010 00 -52,030 93
619560006	TOTAL		83,361 426 00 650,944 29	83,759,858 00 705,435 27		-398 432 00 L -2 975 16 L		-51,515 82	-398,432 00 L -54,490 98 L
619590003	CHUGOKU ELEC POWER			JPY500		20NOV01	26NOV01	122 630005	
.. WB2E ..	184		21,995,597 00 12,000 000	23 652 921 00 199,207 65		-1,657,324 00 13,514 83		-4,327 28	-1,657,324 00 -19,842 11

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB12	760 29,580,305 180	29,735,081 47	29,580,305 18	250C101 154,776 29	250C101 1 000000 00	154,776 29
589978105	TOTAL	82,450,203 61	82,195,009 56	255,194 05 L	00	255,194 05 L
594918104	MICROSOFT CORP		COM	03MAY01	08MAY01	1 000000
WB1A	795 900,000 000	62,140,588 27	00	62,140,588 27	00	62,140,588 27
WB1A	001 3,100,000 000	215,981,269 35	00	215,981,269 35	04MAY01 09MAY01	1 000000 00
WB1A	799 1,000,000 000	70,699,642 93	00	70,699,642 93	04MAY01 09MAY01	1 000000 00
WB1A	008 2,000,000 000	142,827,838 91	00	142,827,838 91	07MAY01 10MAY01	1 000000 00
WB1A	011 2,500,000 000	178,727,792 20	00	178,727,792 20	08MAY01 11MAY01	1 000000 00
WB1A	018 1,000,000 000	70,738,641 63	00	70,738,641 63	09MAY01 14MAY01	1 000000 00
WB1A	019 1,000,000 000	70,663,644 13	00	70,663,644 13	09MAY01 14MAY01	1 000000 00
WB1A	049 500,000 000	35,050,831 60	00	35,050,831 60	10MAY01 15MAY01	1 000000 00
WB1A	050 1,500,000 000	106,188,210 27	00	106,188,210 27	10MAY01 15MAY01	1 000000 00
WB1A	053 250,000 000	17,325,172 39	00	17,325,172 39	11MAY01 16MAY01	1 000000 00
WB1A	054 850,000 000	69,326,588 70	00	69,326,588 70	11MAY01 16MAY01	1 000000 00

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,000,000 000						
WB1A	060 2,000,000 000	137,155,227 34	00	137,155,227 34	14MAY01 17MAY01	1 000000 00
WB1A	067 750,000 000	51,450,609 92	00	51,450,609 92	15MAY01 18MAY01	1 000000 00
WB1A	078 1,500,000 000	102,718,075 95	00	102,718,075 95	15MAY01 18MAY01	1 000000 00
WB1A	080 2,000,000 000	137,446,018 31	00	137,446,018 31	16MAY01 21MAY01	1 000000 00
WB1A	081 1,000,000 000	69,330,388 91	00	69,330,388 91	16MAY01 21MAY01	1 000000 00
WB1A	089 2,000,000 000	138,401,585 79	00	138,401,585 79	17MAY01 22MAY01	1 000000 00
WB1A	093 150,000 000	10,207,159 75	00	10,207,159 75	18MAY01 23MAY01	1 000000 00
WB1A	094 1,000,000 000	68,198,526 64	00	68,198,526 64	18MAY01 23MAY01	1 000000 00
WB1A	095 1,250,000 000	84,732,050 50	00	84,732,050 50	18MAY01 23MAY01	1 000000 00
WB1A	111 1,750,000 000	120,688,751 32	00	120,688,751 32	21MAY01 24MAY01	1 000000 00
WB1A	112 1,000,000 000	69,264,690 76	00	69,264,690 76	21MAY01 24MAY01	1 000000 00
WB1A	118 850,000 000	58,491,055 23	00	58,491,055 23	21MAY01 24MAY01	1 000000 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
594918104	TOTAL						
	2,087,754,360 80	00	2,087,754,360 80 L		00	2,087,754,360 80 L	
693388100	PIMCO COMMERCIAL	MTG SEC INC		24JAN01	29JAN01	1 000000	
** WBIE **	140	38,250 00	34,759 50	3,490 50		00	3,490 50
	3,000 000						
** WBIE **	140	-38,250 00	-34,759 50	-3,490 50	29JAN01	1 000000	-3,490 50
	-3,000 000					00	
** WBIE **	160	38,068 72	34,759 50	3,309 22	30JAN01	1 000000	3,309 22
	3,000 000					00	
** WBIE **	158	64,050 00	57,932 50	6,117 50	30JAN01	1 000000	6,117 50
	5,000 000					80	
** WBIE **	158	64,050 00	-57,932 50	-6,117 50	30JAN01	1 000000	-6,117 50
	-5,000 000					00	
** WBIE **	181	63,447 87	57,932 50	5,515 37	30JAN01	1 000000	5,515 37
	5,000 000					00	
** WBIE **	193	32,992 89	30,124 90	2,867 99	31JAN01	1 000000	2,867 99
	2,600 000					00	
** WBIE **	207	119,850 00	108,913 10	10,936 90	02FEB01	1 000000	10,936 90
	9,400 000					00	
** WBIE **	207	-119,850 00	-108,913 10	-10,936 90	02FEB01	1 000000	-10,936 90
	-9,400 000					00	
** WBIE **	213	119,282 00	109,371 80	9,910 20	02FEB01	1 000000	9,910 20
	9,400 000					00	
** WBIE **	231	30,670 96	27,807 60	2,863 36	07FEB01	1 000000	2,863 36
	2,400 000					00	
** WBIE **				05FEB01	07FEB01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
	CXL 231	-30,670 96	-27,807 60	-2,863 36		00	-2,863 36
	-2,400 000						
** WBIE **	244	30,430 97	27,807 60	2,623 37	08FEB01	1 000000	2,623 37
	2,400 000					00	
** WBIE **	244	-30,430 97	-27,807 60	-2,623 37	08FEB01	1 000000	-2,623 37
	-2,400 000					00	
** WBIE **	267	30,670 96	27,807 60	2,863 36	09FEB01	1 000000	2,863 36
	2,400 000					00	
** WBIE **	443	93,310 59	84,602 30	8,708 29	16FEB01	1 000000	8,708 29
	7,300 000					00	
** WBIE **	445	62,619 91	57,114 40	5,505 51	21FEB01	1 000000	5,505 51
	4,900 000					00	
** WBIE **	144	3,983 86	3,496 80	487 06	30MAR01	1 000000	487 06
	300 000					00	
** WBIE **	144	-3,983 86	-3,496 80	-487 06	30MAR01	1 000000	-487 06
	-300 000					00	
** WBIE **	167	4,001 86	3,496 80	505 06	30MAR01	1 000000	505 06
	300 000					00	
** WBIE **	207	196,098 00	170,868 60	25,229 40	03APR01	1 000000	25,229 40
	14,700 000					00	
** WBIE **	096	66,457 77	58,502 76	7,955 01	03MAY01	1 000000	7,955 01
	5,000 000					00	
** WBIE **	114	25,250 15	22,499 99	2,750 16	04MAY01	1 000000	2,750 16
	1,900 000					00	
** WBIE **	194	17,276 42	15,394 73	1,881 69	10MAY01	1 000000	1,881 69
	1,300 000					00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	193 5,700 000	49,171 35	43,815 77		08MAY01 5,355 58	11MAY01	1 000000 00	5,355 58
** WBIE **	CXL 193 -3,700 000	-49,171 35	-43,815 77		08MAY01 -5,355 58	11MAY01	1 000000 00	-5,355 58
** WBIE **	195 5,000 000	66,697 76	59,210 50		08MAY01 7,487 26	11MAY01	1 000000 00	7,487 26
** WBIE **	CXL 195 -5,000 000	66 697 76	-59,210 50		08MAY01 -7 487 26	11MAY01	1 000000 00	-7,487 26
** WBIE **	198 3,700 000	49,171 35	43,815 77		08MAY01 5,355 58	11MAY01	1 000000 00	5,355 58
** WBIE **	199 5,000 000	66,697 76	59,210 50		08MAY01 7,487 26	11MAY01	1 000000 00	7,487 26
** WBIE **	200 13,700 000	182,566 93	162,603 40		08MAY01 19,963 53	11MAY01	1 000000 00	19,963 53
** WBIE **	CXL 200 -13 700 000	-182,566 93	-162,603 40		08MAY01 -19,963 53	11MAY01	1 000000 00	-19,963 53
** WBIE **	638 5,000 000	66,697 82	60,244 25		08MAY01 6,453 57	07JUN01	1 000000 00	6,453 57
** WBIE **	504 13,500 000	179,408 99	163,256 25		10MAY01 16 152 74	25MAY01	1 000000 00	16,152 74
** WBIE **	414 5,000 000	66 947 75	60,250 00		11MAY01 6,697 75	16MAY01	1 000000 00	6,697 75
** WBIE **	435 1,000 000	13,339 55	12 050 00		15MAY01 1,289 55	18MAY01	1 000000 00	1,289 55
** WBIE **	442 1,000 000	86,717 04	77,120 00		18MAY01 9,597 04	23MAY01	1 000000 00	9,597 04

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	6,400 000							
** WBIE **	CXL 442 -6,400 000	-86,717 04	-77,120 00		18MAY01 -9,597 04	23MAY01	1 000000 00	-9,597 04
** WBIE **	437 11,400 000	153,280 40	137,356 89		18MAY01 15,923 51	07JUN01	1 000000 00	15,923 51
** WBIE **	472 3,100 000	41,941 59	37,355 00		21MAY01 4,586 59	24MAY01	1 000000 00	4,586 59
** WBIE **	503 2,200 000	29,677 00	26,510 00		23MAY01 3,167 00	29MAY01	1 000000 00	3,167 00
** WBIE **	533 9,100 000	123,027 88	109,533 40		25MAY01 13,494 48	31MAY01	1 000000 00	13,494 48
** WBIE **	555 5,200 000	70,511 71	62,654 02		30MAY01 7,857 69	04JUN01	1 000000 00	7,857 69
** WBIE **	560 2,200 000	29,874 99	26,507 47		31MAY01 3,367 52	05JUN01	1 000000 00	3,367 52
** WBIE **	572 1 200 000	16,343 45	14 458 62		01JUN01 1 884 83	06JUN01	1 000000 00	1,884 83
** WBIE **	581 300 000	4,103 86	3,614 46		04JUN01 489 20	07JUN01	1 000000 00	489 20
** WBIE **	590 2,300 000	31,715 93	27,712 35		05JUN01 4,003 58	08JUN01	1 000000 00	4,003 58
** WBIE **	631 3,300 000	45,505 47	39,761 21		06JUN01 5,744 26	11JUN01	1 000000 00	5,744 26
** WBIE **	060 100 000	1,384 00	1,184 21		15JUN01 199 79	20JUN01	1 000000 00	199 79

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIE **	CXL 060 -100 000	-1,384 00		-1,184 21	15JUN01 -199 79	20JUN01	1 000000 00	-199 79
WBIE **	150 100 000	1,383 95		1,184 21	15JUN01 199 74	20JUN01	1 000000 00	199 74
WBIE **	577 5,000 000	67 197 75		59,144 19	10JUL01 8,033 56	10JUL01	1 000000 00	8,033 56
WBIE **	335 7,500 000	105,071 48		89,000 00	16AUG01 16,071 48	21AUG01	1 000000 00	16,071 48
WBIE **	179 500 000	7,229 75		6,025 00	27AUG01 1,204 75	27AUG01	1 000000 00	1,204 75
WBIE **	181 4,000 000	57,150 00		48,200 00	27AUG01 8,958 00	27AUG01	1 000000 00	8,958 00
693380100	TOTAL	1,975,763 65		1,740,339 67	215,423 98 1		00	215,423 98 1
891997934	TOTAL RETURN INDEX SWAP				31AUG01	31AUG01	1 000000	
WB1H **	447 8,900 000	333,583 48		00	333,583 48		00	333,583 48
957666993	WESTERN ASSET TR INC				31MAY01	05JUN01	1 000000	
WB1H **	784 563,541 800	6,680,000 00		6,298,690 83	381,309 97		00	381,309 97
WB1H **	253 62,448 640	740,000 00		727,480 61	29JUN01 32,519 39	05JUL01	1 000000 00	32,519 39
WB1H **	CXL 253 -62,448 640	-740 000 00		-727,480 61	29JUN01 -32,519 39	05JUL01	1 000000 00	-32,519 39
WB1H **	287 62,383 700	740,000 00		724,717 12	29JUN01 33,282 88	05JUL01	1 000000 00	33 282 88
WB1H **					29JUN01	05JUL01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 287 -62,383 100	-740,000 00		-724,717 12	-33,282 88		00	-33,282 88
WB1H **	288 62,271 660	740,000 00		725,411 94	29JUN01 34,588 04	05JUL01	1 000000 00	34,588 04
WB1H **	CXL 288 -62,271 660	-740,000 00		-725,411 94	29JUN01 -34,588 04	05JUL01	1 000000 00	-34 588 04
WB1H **	289 62,383 100	740,000 00		724,717 12	29JUN01 33,282 88	10JUL01	1 000000 00	33,282 88
WB1H **	790 31,401 210	390,000 00		365,800 95	31AUG01 24,199 05	06SEP01	1 000000 00	24,199 05
WB1H **	423 212,782 540	2,730 000 00		2,542,508 11	30NOV01 187,491 89	05DEC01	1 000000 00	187 491 89
WB1H **	CXL 423 -212,782 540	-2,730,000 00		-2,542,508 11	30NOV01 -187,491 89	05DEC01	1 000000 00	-187,491.89
WB1H **	443 212,844 300	2,730,000 00		2,543,503 49	30NOV01 186,496 51	05DEC01	1 000000 00	186,496 51
957666993	TOTAL	10,560,000 00		9,934,711 59	625,288 41 1		00	625,288 41 1
957992978	WESTERN ASSET				31AUG01	06SEP01	1 000000	
WB1H **	708 31,320 270	390,000 00		386,084 99	3 915 01		00	3,915 01
WB1H **	CXL 708 -31,320 270	-390,000 00		386,084 99	31AUG01 -3,915 01	06SEP01	1 000000 00	-3,915 01
WB1H **	770 31,401 210	390,000 00		387,082 73	31AUG01 2,917 27	06SEP01	1 000000 00	2,917 27
WB1H **	CXL 770 -31,401 210	-390,000 00		387,082 73	31AUG01 -2,917 27	06SEP01	1 000000 00	-2,917 27

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STI DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	101 LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE	SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
957992978	TOTAL	00	00	00 L		00	00 L
981587116	WORLDWIDE FLIGHT SVCS INC	WT EXP 15AUG2007 146A		10JAN01	16JAN01	1 000000	
.. WB1J ..	716	99 20	00	99 20		00	99 20
	9.920 000						
USD TOTAL	2,188,417,875 62	101,551,382 75	2,087,066,492 87 L			00	2 087,066 492 87 L
EQUITY TOTAL	4,055,722 17	4,055,722 17	00			00	00
	2,282,742,492 79	202,127,533 68	2,079,410,741 05 L			1,224,217 56	2,080,634,958 41 L
OTHER SUBTOTAL	2,286 818,214 96	206 183 255 85	2 087 754 360 80 L			1 224 217 56	2,080,634,958 41 L
MICROSOFT CORP							
AD	2,087,754,360 80	0.00	2,087,754,360 80 L			0.00	2,087,754,360 80
DEL SUBTOTAL	199,063,853 66	206,183,255 85	-2,343 619 75			1,224,217 56	<7,119,402 19>

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
FIXED INCOME							
** ARGENTINE PESO **							
531805112	CEI CITICORP HLOGS 11 25PCT	2007/02/14	11 250	20FEB01	20FEB01	0.999865	
** WBIN **							
	314	1 211 394 36	1 014 452 09	196 942 27			196.942 27
1 200 000 000	1 211 557 92	1 014 454 99	196 968 86		134 07		197.102 93
** WBIN **				20FEB01	20FEB01	0.999865	
	CXL 314	-1 211 394 36	-1 014 452 09	-196 942 27			-196.942 27
-1,200,000 000	1 211 557 92	-1 014 454 99	196.968 86		-134 07		-197.102 93
** WBIN **				20FEB01	20FEB01	0.999865	
	315	1 211 557 90	1 014 452 09	197 105 81			197.105 81
1,200 000 000	1 211 721 48	1 014 454 99	197 132 42		134 07		197.266 49
531805112	TOTAL	1 211 557 90	1 014 452 09	197.105 81 L			197.105 81 L
-----		1 211 721 48	1 014 454 99	197.132 42 L	134 07		197.266 49 L
ARS TOTAL		1 211 557 90	1 014 452 09	197.105 81 L			197.105 81 L
-----		1 211 721 48	1 014 454 99	197.132 42 L	134 07		197.266 49 L
** AUSTRALIAN DOLLAR **							
605863112	AUSTRALIA(CMMWLTH) 7 5PCT BN	2009/09/15	7 500	26JUL01	02AUG01	1.972192	
** WBIS **							
	280	5 239,388 20	5 378 750 04	-139,361 84			-139.361 84
4 820,000 000	2,654,631 91	2,724,598 82	-78,663 42		2,496 51		-67,966 91
** WBIS **				30JUL01	06AUG01	1.976480	
	290	3 596 228 90	3 633,792 17	-37 563 27			-37.563 27
3,295 000 000	1 819 511 91	1 897 931 74	-19,005 14		-59 414 69		-78.419 83
** WBIA **				17OCT01	22OCT01	1.946114	
	676	909 464,000 00	878 013 815 85	31,450 184 15			31.450 184 15
800,000 000 000	467 323,085 90	454,444,855 08	16,160 504 54		-5,282,273 72		10,878,230 82
5863112	TOTAL	909,464,000 00	878 013 815 85	31 450 184 15 L			31 450 184 15 L
-----		467,323,085 90	454 444 855 08	16,160,504 54 L	-5,282,273 72		10,878 230 82 L

SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/L BASE SECY CM/L	STL DT SELL RATE BASE CURR GN/L	NET SECY CM/L NET BAS SECY CM/L
	8,835,617 10 4,476,143 02	9,012,542 21 4,622,530 56	-174,925 11 S -89,668 54 S	-56,718 18	-174,925 11 S -146,386 74 S
606010119	AUSTRALIA(CMMWLTH) 9 5PCT LN 2003/08/15 9 500		27NOV01	03DEC01 1 910743	
.. WBIA ..	003 561,194,700 00 519,000,000 000 293,704,961 89	562,973,478 49 289,253,617 80	-1,778,778 49 -930,935 50	5,382,279 59	-1,778,778 49 4,451,344 09
.. WBIA ..	005 356,792,700 00 330,000,000 000 186,729,821 86	357,949,785 70 183,780,629 53	-1,177,085 70 -616,035 60	3,565,227 93	-1,177,085 70 2,949,192 33
606010119	TOTAL 917,987,400 00 480,434,783 75	920,943,264 19 473,034,247 33	-2,955,864 19 L -1,546,971 10 L	8,947,507 52	-2,955,864 19 L 7,400,534 42 L
606011117	AUSTRALIA(CMMWLTH) 6 75PCT 8 2004/11/15 6 750		10OCT01	17OCT01 1 993024	
.. WBIS ..	487 10,164,543 20 9,380,000 000 5,100,060 61	9,862,374 49 5,148,106 11	302,168 71 151,613 18	-199,658 68	302,168 71 -48,045 50
606006110	AUSTRALIA (CMMWLTH) 7 5PCT LN 2005/07/15 7 500		27NOV01	04DEC01 1 910743	
.. WBIA ..	007 203,414,120 00 188,000,000 000 104,458,124 50	205,682,854 02 105,684,209 27	-2,268,734 02 -1,187,356 97	1,961,274 20	-2,268,734 02 773,917 23
613624118	AUSTRALIA (GOVT DF) 5 75PCT 1 2011/06/15 5 750		17OCT01	24OCT01 1 946114	
.. WBIA ..	682 204,504,000 00 200,000,000 000 105,083,258 23	198,391,688 24 102,708,958 66	6,112,311 74 3,140,777 84	-766,478 27	6,112,311 74 2,374,299 57
AUD TOTAL	2 235,369,520 00 1,159,299,254 38	2 203,031,622 32 1,137,872,270 34	32,337,897 68 L 16,564,954 31 L	4,860,029 73	32,337,897 68 L 21,426,984 04 L
	19,000,160 30 9,576,204 43	18,874,916 70 9,770,636 67	125,243 60 S 61,944 62 S	-256,376 86	125,243 60 S -194,432 24 S
	.. CANADIAN DOLLAR ..				
135087NR1	CANADA GOVT 5 5PCT 1J 2009/06/01 5 500		02JAN01	09JAN01 1 496450	
.. WBIS ..	443 2,028,360 00 2,000,000 000 1,355,447 89	1,935,300 94 1,311,598 19	93,059 06 62,186 55	-18,336 85	93,059 06 43,849 70
.. WBIS ..	443 -2,028,360 00 -2 000 000 000 -1 355,447 89	-1 935,300 94 -1 311,598 19	-93,059 06 -62,186 55	-18,336 85	-93,059 06 -43,849 70
.. WBIS ..	449 2,028,360 00	1,935,300 94	93,059 06	1 496450	93,059 06

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SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/L BASE SECY CM/L	STL DT SELL RATE BASE CURR GN/L	NET SECY CM/L NET BAS SECY CM/L
	2,000,000 000	1,355,447 89	1,311,598 19	62,186 55	-18,336 85 43,849 70
135087NR1	TOTAL 2,028,360 00 1,355,447 89	1,935,300 94 1,311,598 19	93,059 06 S 62,186 55 S	-18,336 85	93,059 06 S 43,849 70 S
135087NR8	CANADA GOVT BD 2010/06/01 5 500		10JAN01	18JAN01 1 500700	
.. WBIS ..	467 1,712,240 00 1,700,000 000 1,140,960 88	1,644,001 75 1,114,175 40	68,238 25 45,470 95	-18,685 47	68,238 25 26,785 48
.. WBIR ..	147 2,812,880 00 2,800,000 000 1,867,038 36	2,762,721 02 1,825,027 20	50,158 98 33,292 83	25JAN01 1 506600 8,710 33	50,158 98 42,011 16
.. WBIA ..	317 50,085,000 00 50,000,000 000 33,336,616 97	49,046,512 53 33,060,436 76	1,038,487 47 691,218 11	01FEB01 1 502402 -415,037 90	1,038,487 47 274,180 21
.. WBIA ..	318 50,085,000 00 50,000,000 000 33,336,616 97	49,046,512 53 33,060,436 76	1,038,487 47 691,218 11	01FEB01 1 502402 -415,037 90	1,038,487 47 274,180 21
.. WBIA ..	329 49,172,500 00 69,000,000 000 46,131,853 50	67,550,064 62 45,655,962 05	1,622,435 38 1,082,018 89	02FEB01 1 499452 -606,127 44	1,622,435 38 475,891 45
.. WBIA ..	330 100,200,000 00 100,000,000 000 66,824,413 18	97,824,617 18 66,185,852 42	2,375,382 82 1,584,167 30	02FEB01 1 499452 -945,606 54	2,375,382 82 638,560 76
.. WBIA ..	332 100,180,000 00 100,000,000 000 66,811,074 98	97,824,617 18 66,185,852 42	2,355,382 82 1,570,829 08	02FEB01 1 499452 -945,606 52	2,355,382 82 625,222 56
.. WBIA ..	344 31,077,500 00 31,000,000 000 20,725,905 20	30,291,745 02 20,494,685 25	785,754 98 524,028 10	01FEB01 1 499452 -292,808 15	785,754 98 231,219 95
.. WBIA ..	344 -31,077,500 00 31 000,000 000 20,725,905 20	-30,291,745 02 -20,494,685 25	-785,754 98 -524,028 10	01FEB01 1 499452 292,808 15	-785,754 98 -231,219 95
.. WBIA ..	345 50,100,000 00 50,000,000 000 33,412,206 59	49,199,970 01 33,335,060 88	900,029 99 600,239 28	02FEB01 1 499452 -523,093 57	900,029 99 77,145 71
.. WBIA ..	346 100,200,000 00 100,000,000 000 66,824,413 18	98,733,847 24 66,954,116 53	1,466,152 76 977,792 39	02FEB01 1 499452 1,107,495 74	1,466,152 76 129,783 35

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
.. WBIA ..	347	29,053,468 75	28,539,985 82	30JAN01	05FEB01	1 499452	513,502 93
29,000 000 000	19,376,057 89	19,353,691 48	19,353,691 48	342,460 40	-320,093 99		22,366 41
.. WBIA ..	348	75,138,281 25	73,810,256 43	30JAN01	05FEB01	1 499452	1,328,024 82
75 000,000 000	50,110,494 53	50,052,650 36	50,052,650 36	1,328,024 82	885,673 45	-827 829 28	57,844 17
.. WBIA ..	349	75,138,281 25	73,810,256 43	30JAN01	05FEB01	1 499452	1,328,024 82
75,000 000 000	50,110,494 53	50,052,650 35	50,052,650 35	1,328,024 82	885,673 45	-827,829 27	57,844 18
.. WBIA ..	359	31,077,500 00	30,291,903 46	30JAN01	02FEB01	1 499452	785,596 54
31 000,000 000	20,725,985 20	20,494,790 92	20,494,790 92	785,596 54	523,922 43	-292,808 15	231,114 28
.. WBIS ..	585	735,932 00	738 638 25	14FEB01	21FEB01	1 525450	-2,706 25
733,000 000	482,372 76	484,146 59	484,146 59	2,706 25		00	-1,773 83
.. WBIS ..	505	5,975 724 95	5,957,600 07	11OCT01	18OCT01	1 568150	18,124 88
5 897,000 000	3,810,684 54	3 875,556 99	3 875,556 99	18,124 88	11,558 13	-76,438 58	-64,872 45
135087WX8 TOTAL	730,430,031 25	715,678,523 43	715,678,523 43	14 751 507 82 L			14,751,507 82 L
-----	487 000 147 52	484,391,500 93	484,391,500 93	9,835 212 89 L	7,226,544 30		2,608,646 59 L
	11 236,776 95	11,102,961 09	11,102,961 09	133,815 86 S			133,815 86 S
	7,301,056 54	7,298,906 18	7,298,906 18	88,548 08 S	84,397 72		2,150 36 S
135087WY6 CANADA GOVT	BD	2005/09/01	6 000	10DEC01	13DEC01	1 578400	
.. WB1Q ..	645	2 315 390 00	2 264 894 26	50 495 74			50,495 74
2,200,000 000	1,466,922 20	1,455,869 90	1,455,869 90	31,991 73	-20,939 43		11,052 30
135087XB5 CANADA GOVT	BD	2011/06/01	6 000	10JAN01	18JAN01	1 500700	
.. WB1S ..	469	2 004,672 00	2 026,636 80	-21,964 80			-21,964 80
1,920,000 000	1 335,824 61	1,354,296 37	1,354,296 37	-14 636 37	-3,835 39		-18,471 76
.. WB1A ..	352	78,232,500 00	78,616,122 52	31JAN01	05FEB01	1 501540	-383,622 52
75 000,000 000	52,181,509 12	52,508 019 80	52,508 019 80	383 622 52	-151,024 64		-406,510 68
				-255,486 04			

W82C MONTHLY WILLIAM H. GATES FOUNDATION
COMPOSITE
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
135087XB5 TOTAL	78,232,500 00	78,616,122 52	78,616,122 52	-383 622 52 L			-383 622 52 L
	52,181 509 12	52,508,019 80	52,508,019 80	-255,486 04 L	-151,024 64		-406,510 68 L
	2,004,672 00	2,026,636 80	2,026,636 80	-21,964 80 S			-21,964 80 S
	1 335 824 61	1,354,296 37	1,354,296 37	-14 636 37 S	3 835 39		-18,471 76 S
135087XC3 CANADA GOVT	BD	2002/12/01	6 000	14FEB01	21FEB01	1 525450	
.. WB1S ..	587	3,695,192 00	3,701,207 18	-6,015 18			-6,015 18
3,637 000 000	2,422,044 38	2 466 356 02	2 466 356 02	3,942 70	-40,368 94		-44,311 64
135922AA7 CANADIAN PAC LTD	RED SER 1	2009/03/30	5 850	26SEP01	26SEP01	1 572649	
.. WB1A ..	607	15,547,750 00	14,954 978 57	612,771 43			612,771 43
15,000,000 000	9,899,062 03	9,944,254 26	9,944,254 26	389 442 84	-436 835 07		-47,192 23
CAD TOTAL	824,230 281 25	809,249,624 52	809,249,624 52	14,980,656 73 L			14,980,656 73 L
----	549,000,718 67	546,845,774 99	546,845,774 99	9 969,369 69 L	-7,814,426 01		2,154,943 68 L
	21 280,390 95	21,031 000 27	21,031 000 27	249,390 68 S			249,390 68 S
	13,881,295 62	13 887,026 66	13 887,026 66	164,147 29 S	-169,878 33		-5,731 04 S
..	DANISH KRONER	..					
426448119 DENMARK (KINGDOM)	BPCT BDS	2006/03/15	8 000	10JAN01	17JAN01	7 950600	
.. WB1S ..	464	19 736,862 00	18,973 036 43	763 825 57			763,825 57
17,310,000 000	2,482,436 80	2,422,807 77	2,422,807 77	96,071 44	-36,442 41		59 629 03
427461111 DENMARK (KINGDOM)	BPCT BDS	2003/05/15	8 000	13MAR01	20MAR01	8 160500	
.. WB1S ..	681	19,212,927 50	19,226 210 89	-13,283 39			-13,283 39
18,070,000 000	2 354,381 17	2,413 083 08	2,413 083 08	-1,627 77	-57,074 14		-58,701 91
514266118 DANSKE KREDIT	6PCT BND	2029/10/01	6 000	17AUG01	01OCT01	8 125200	
.. WB1R ..	540	250,177 00	239 955 90	10 221 10			10,221 10
250,177 000	30,790 24	27,385 98	27,385 98	1,257 95	2,146 33		3,404 28
.. WB1R ..	051	66 293,921 70	64 026,350 93	2,267,570 77	06NOV01	8 232750	2,267,570 77
66,749,823 000	8 052,463 84	7,307 289 84	7,307 289 84	275,432 97	469,741 03		745,174 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
514266118	TOTAL	66,544,098 70 8,083,254 10	64 266,306 83 7,334,675 82	2,277,791 87 S 276,690 92 S		471,887 36	2,277,791 87 S 748,578 28 S
514398119	UNIKREDIT REALRED 6 08PCT B 2029/07/01 6 000			16FEB01	02APR01	8 146200	
.. WB1R ..	278 63,558 000	63,558 00 7,802 17	60,831 57 7,624 42	2,726 43 334 49		-154 94	2,726 43 177 75
.. WB1R ..	281 179,475 000	179,475 00 21,107 57	171,992 71 21,556 68	21MAY01 7,682 29 902 49	02JUL01	8 512350	7,682 29 -449 11
.. WB1R ..	542 179,441 000	179,441 00 21,998 95	171,794 14 21,531 94	20AUG01 7,444 86 937 48	01OCT01	8 154800	7,444 86 467 01
.. WB1R ..	052 46,577,326 000	46,246,626 99 5,617,397 23	44,702,751 75 5,432,778 13	01NOV01 1,543,875 24 187,528 50	06NOV01	8 232750	1,543,875 24 184,619 10
514398119	TOTAL	46,669,300 99 5,668,305 92	45,187,370 17 5,483,491 17	1,541,930 82 S 189,703 16 S		-4,888 41	1,541,930 82 S 184,814 75 S
514463111	MYKREDIT 6PCT BND 2029/10/01 6 000			17NOV00	02JAN01	8 754550	
.. WB1R ..	037 122,000 000	122,000 00 13,935 61	111,841 31 14,309 02	10,158 69 1,160 39		-1,533 80	10,158 69 -373 41
.. WB1R ..	277 252,720 000	252,720 00 31,023 05	231,737 74 29,649 34	16FEB01 20,982 24 2,575 71	02APR01	8 146200	20,982 24 1,373 71
.. WB1R ..	282 398,291 000	398,291 00 46,847 84	365,322 83 46,738 16	18MAY01 32,968 17 3,877 79	01JUL01	8 501801	32,968 17 109 68
.. WB1R ..	543 400,351 000	400,351 00 49,272 76	367,313 05 46,994 42	17AUG01 33,037 95 4,066 11	01OCT01	8 125200	33,037 95 2,278 34
.. WB1R ..	378 615 188 000	615 188 00 74,707 70	565,275 11 72 315 12	19NOV01 49,912 89 6 861 36	02JAN02	8 234600	49,912 89 2,392 58

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
514463111	TOTAL	1,015,539 00 123,980 46	932,588 16 119,309 54	82,950 84 L 10,127 47 L		-5,456 55	82,950 84 L 4,670 92 L
539442116	DENMARK (KINGDOM) 4PCT BDS 2001/02/15 4 000			15FEB01	15FEB01	8 241760	
.. WB1A ..	480 26,000,000 000	26,000,000 00 3,154,665 99	26,000,000 00 3,327,249 19	00 00		-172,583 20	00 172,583 20
571393110	DENMARK KINGDOM OF 4PCT BND 2002/03/15 4 000			13MAR01	20MAR01	8 160500	
.. WB1S ..	671 20,080,000 000	19,885,224 00 2,436,765 40	19,908,183 43 2,498,454 95	22,959 43 -2,813 48		-58,876 07	-22,959 43 -41,689 55
572763113	UNIKREDIT REALKRED 7PCT BND 2032/10/01 7 000			20AUG01	01OCT01	8 156800	
.. WB1R ..	541 196,876 000	196,876 00 24,136 43	197,318 30 23,181 33	-442 30 -54 22		1,009 32	442 30 955 10
.. WB1R ..	692 49,803,124 000	50,550,170 86 6,220,870 41	49,914,980 68 5,864,105 30	09OCT01 635,190 18 78,168 59	12OCT01	8 125900	635,190 18 356,765 11
572763113	TOTAL	50,747,046 86 6,245,006 84	50,112,298 98 5,887 286 63	634,747 88 S 78,114 37 S		279,605 84	634,747 88 S 357,720 21 S
596448113	DENMARK KINGDOM 6PCT BDS 2011/11/15 6 000			11JAN01	16JAN01	7 841450	
.. WB1S ..	465 11,480,000 000	12,300,016 40 1,568,589 54	11,669,791 55 1,490,034 28	630 224 85 80,370 96		-1,815 70	630,224 85 78,555 26
.. WB1S ..	484 7,300,000 000	7,797,860 00 979,310 78	7,428,529 83 947,484 06	16JAN01 377,330 17 47,387 81	23JAN01	7 962600	377,330 17 31,824 72
596448113	TOTAL	20,097,876 40 2,547,900 32	19,090,321 38 2,437,518 34	1,007,555 02 S 127,758 77 S		-17,376 79	1,007,555 02 S 110,381 98 S
DKK TOTAL		27,015,539 00 3,278,646 45	26,932,588 16 3,446,558 73	82,950 84 L 10,127 47 L		-178,039 75	82,950 84 L -167,912 28 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	243 666 347 45 29,909,857 05	237 392,629 99 28,568,014 28	6,273,717 46 S 771,511 30 S		570,331 47	6,273 717 46 S 1,341 842 77 S
** GERMANY **						
EURO CURRENCY						
44190118	GERMANY(FED REP) 6 75PCT 1 2004/07/15 6 750		17DEC01	20DEC01	1 103143	
WB2L	557 1,052,768 00 985 000 000 954,334 19	1,058,184 04 945,945 77	-5,416 04 -4,909 64		-6,701 94	-5,416 04 -11,611 58
453980117	GERMANY(FEDERAL REPU 5PCT 17FE 2006/02/17 5 800		31MAY01	07JUN01	1 182522	
WB1S	066 1,009,400 00 1 000,000 000 853,599 35	1,012,838 54 876,765 14	-3,438 54 -2,907 80		20,257 99	-3 438 54 -23,165 79
WB1S	073 610 440 00 600,000 000 516 004 91	607,478 54 526,038 31	06JUN01 2,761 46 2,334 26	13JUN01	1 183012	2 761 46 -10 033 40
WB1S	246 203 220 00 200,000 000 173,295 80	202 907 50 173,627 93	13JUL01 312 50 264 48	20JUL01	1 172677	312 50 -332 13
WB1S	266 1,018 700 00 1 000,000 000 885 097 23	1 014,465 88 868,077 41	19JUL01 4 234 12 3 678 81	26JUL01	1 150947	4,234 12 17 019 82
WB1S	274 815 440 00 800 000 000 717 424 09	811 540 88 694,433 30	25JUL01 3 899 12 3,430 45	31JUL01	1 136622	3 899 12 22 990 79
WB1S	276 283 690 00 200,000 000 178 544 51	282 882 04 173,605 61	26JUL01 807 96 708 22	02AUG01	1 140836	807 96 4,918 90
WB1S	491 104,010 00 100 000 000 94 841 49	101,381 14 86,747 75	10OCT01 2,628 86 2 397 13	17OCT01	1 096672	2 628 86 8,093 74
WB1S	494 1 040,100 00 1 000,000 000 948 414 84	1,013 811 43 867,477 57	10OCT01 26 288 57 23,971 22	17OCT01	1 096672	26,288 57 80 937 27
WB1S	495 364 175 00 350 000 000 332,072 85	354 834 00 303 617 16	10OCT01 9,341 00 8 517 59	17OCT01	1 096672	9 341 00 28 455 49
WB1S			10OCT01	17OCT01	1 096672	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	500 208 100 00 200,000 000 189,755 92	202,762 29 173,495 52	5 337 71 4,867 19		11,393 21	5,337 71 16,260 40
WB1S	498 416 280 00 400,000 000 375,026 69	405 521 43 346,991 38	11OCT01 10,758 57 9,692 40	18OCT01	1 110001	10 758 57 28,035 31
WB1S	507 1,679 969 40 1,618,000 000 1 513 484 58	1,643 527 56 1 409,307 47	11OCT01 36 441 84 32,830 46	18OCT01	1 110001	36,441 84 104 177 11
WB1S	550 3,055,150 00 2 900,000 000 2,763,688 63	2,979 876 00 2,668,759 25	01NOV01 75,274 00 68 092 88	08NOV01	1 105461	75 274 00 94,929 38
WB1S	CXL 550 3,055,150 00 2 900 000 000 -2,763,688 63	2,979 876 00 -2 668,759 25	01NOV01 -75,274 00 -68,092 88	08NOV01	1 105461	-75 274 00 -94,929 38
WB1S	581 3,055,150 00 2,900 000 000 2,763 688 63	2,979,876 00 2,668,759 25	01NOV01 75,274 00 68,092 88	08NOV01	1 105461	75,274 00 94,929 38
WB1S	560 1,104 035 32 1 047,000 000 989,601 73	1,096,701 62 988,702 35	05NOV01 7,333 70 6,573 56	13NOV01	1 115636	7,333 70 899 38
WB1S	CXL 560 1,104 035 32 1 047,000 000 -989 601 73	1,096,701 62 -988,702 35	05NOV01 -7,333 70 -6,573 56	13NOV01	1 115636	-7 333 70 -899 38
WB1S	628 1,104 035 32 1 047 000 000 989,601 73	1 099,790 04 989,206 32	05NOV01 4 245 28 3,805 26	13NOV01	1 115636	4,245 28 395 41
WB1S	564 1,232 570 00 1,165,000 000 1 098,404 31	1,189,127 02 1,044,028 98	08NOV01 43 442 98 38,714 20	09NOV01	1 122146	43 442 98 54 375 33
WB1S	CXL 564 1,232,570 00 -1,165,000 000 -1,098 404 31	1,189,127 02 1,044 028 98	08NOV01 -43 442 98 -38,714 20	09NOV01	1 122146	-43,442 98 54,375 33
WB1S	582 1,232,570 00 1 165,000 000 1,098,404 31	1,220,783 27 1,100,308 09	08NOV01 11,786 73 10,503 74	09NOV01	1 122146	11,786 73 -1,903 78
WB1R	172 1,479,406 50 1 430,000 000 1,299 437 06	1,480,527 68 1,366 974 10	22NOV01 1,121 18 -984 79	27NOV01	1 138498	-1,121 18 67,537 04

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL	PRINCIPAL	NET	MAT DATE	MAT RATE	LOCAL	SEC	TRD DT	STL DT	SELL RATE	NET	SEC	GN/L
SH SELL/BTC	SHARES/PAR	BASE	BASE	PRINCIPAL	NET	DATE	COST	BASE	CTY	DT	DT	CURR	NET	BAS	CTY
453980117	TOTAL		14,544,686 22			14,355,128 22		189,558 00 S					189,558 00 S		
			12,928,693 99			12,625,432 31		171,203 50 S				132,058 18	303,261 68 S		
464042113	GERMANY (FEDERAL REP 5 25PCT B 2011/01/04					5 250		26APR01		03MAY01		1 109632			
.. WBIS ..	757		3,149,916 00			3,203,962 27		-54,046 27					-54,046 27		
	3,080,000 000		2,838,703 28			2,931,962 43		-48,706 48				-44,552 67	-93,259 15		
.. WBIS ..	807		1,640,088 00			1,684,815 62		-44,727 62		22MAY01	29MAY01	1 155201			
	1,620,000 000		1,419,742 54			1,541,825 71		-38,718 47				83,364 78	-44,727 62		-122,083 17
.. WBIS ..	251		406,000 00			404,694 33		1,305 67		16JUL01	23JUL01	1 149454			
	400,000 000		347,170 56			342,674 87		1,116 48				3,379 21	1,305 67		4,495 69
.. WBIS ..	260		510,600 00			505,832 76		4,767 24		19JUL01	26JUL01	1 150947			
	500,000 000		443,434 68			428,313 55		4,142 02				11,179 11	4,767 24		15,321 13
.. WBIS ..	296		1,590,455 00			1,568,036 34		22,418 66		30JUL01	06AUG01	1 142596			
	1,550,000 000		1,391,966 19			1,327,732 11		19,620 81				44,613 27	22,418 66		64,234 08
.. WBIR ..	499		979,070 00			967,302 81		11,767 19		22AUG01	27AUG01	1 087429			
	950,000 000		900,353 03			858,731 42		10,821 11				38,800 50	11,767 19		41,621 61
.. WBIR ..	505		1,519,988 70			1,513,196 07		6,792 63		23AUG01	28AUG01	1 090869			
	1,473,000 000		1,393,374 18			1,324,339 10		6,226 80				62,808 28	6,792 63		49,035 08
.. WBIR ..	514		1,986,240 00			1,975,347 59		10,892 41		29AUG01	03SEP01	1 099143			
	1,920,000 000		1,807,080 61			1,737,672 90		9,909 91				59,497 80	10,892 41		69,407 71
.. WBIR ..	514		1,986,240 00			1,975,347 59		-10,892 41		29AUG01	03SEP01	1 099143			
	-1,920,000 000		-1,807,080 61			-1,737,672 90		-9,909 91				-59,497 80	-10,892 41		-69,407 71
.. WBIR ..	548		1,986,240 00			1,975,347 59		10,892 41		29AUG01	29AUG01	1 099143			
	1,920,000 000		1,807,080 61			1,737,672 90		9,909 91				59,497 80	10,892 41		69,407 71
.. WBIR ..	537		1,957,950 00			1,962,495 40		-4,545 40		04SEP01	10SEP01	1 118068			
	1,900,000 000		1,751,190 45			1,744,165 26		-4,065 41				11,090 60	-4,545 40		7,025 19
.. WBIR ..										06SEP01	10SEP01	1 118068			

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL	PRINCIPAL	NET	MAT DATE	MAT RATE	LOCAL	SEC	TRD DT	STL DT	SELL RATE	NET	SEC	GN/L
SH SELL/BTC	SHARES/PAR	BASE	BASE	PRINCIPAL	NET	DATE	COST	BASE	CTY	DT	DT	CURR	NET	BAS	CTY
.. WBIR ..	537		-1,957,950 00			-1,962,495 40		4,545 40					4,545 40		
	-1,900,000 000		-1,751,190 45			-1,744,165 26		4,065 41				-11,090 60	-7,025 19		
.. WBIR ..	547		1,957,950 00			1,962,553 86		-4,603 86		04SEP01	12SEP01	1 118068			
	1,900,000 000		1,751,190 45			1,744,217 55		-4,117 49				11,090 59	-4,603 86		4,972 90
.. WBIR ..	550		511,364 70			509,698 19		1,666 51		14SEP01	19SEP01	1 085400			
	493,500 000		471,043 39			452,989 77		1,535 11				16 518 51	1,666 51		18,053 62
.. WBIR ..	551		511,389 38			509,698 19		1,691 19		14SEP01	19SEP01	1 085400			
	493,500 000		471,066 12			452,989 76		1,557 84				16 518 52	1,691 19		18,074 36
.. WBIS ..	531		1,045,800 00			1,034,461 69		11 338 31		15OCT01	24OCT01	1 101625			
	1,000,000 000		949,324 86			958,057 23		10,292 35				-19,024 72	11,338 31		-8,732 37
.. WBIS ..	545		525,800 00			515,867 90		9,932 10		24OCT01	31OCT01	1 120511			
	500,000 000		469,250 19			480,665 22		8,863 90				-20,278 93	9 932 10		-11 415 03
.. WBIS ..	686		518,400 00			519,712 01		-1,312 01		07DEC01	12DEC01	1 123028			
	500,000 000		461,609 14			478,747 43		-1,168 27				-15,970 02	-1,312 01		-17,138 29
464042113	TOTAL		16,853,061 78			16 875,179 63		-22,117 85 S				73,214 75	-22,117 85 S		
			15,115,509 22			15,040,919 05		-18,624 58 S					54 590 17 S		
464491112	GERMANY (FEDERAL REP 5 5PCT BD 2031/01/04					5 500		23JUL01		26JUL01		1 152671			
.. WBIR ..	409		5,460,100 00			5,769,071 24		-108,971 24					-108,971 24		
	5,700,000 000		4,910,421 10			5,323,743 01		-94,538 02				-318,783 89	-413,321 91		
.. WBIR ..	679		3,722,200 00			3,730,182 58		-7,982 58		09OCT01	12OCT01	1 092657			
	3,700,000 000		3,404,558 50			3 315,197 39		-7,305 66				98,664 77	-7,982 58		91,361 11
.. WBIR ..	055		24,026,200 00			22,311,462 71		1,714,737 29		01NOV01	06NOV01	1 105461			
	22 000,000 000		21,734,100 07			19,915,424 10		1,551,151 32				267 524 65	1,714,737 29		1,818,675 97
.. WBIS ..	684		1 862,760 00			1,983,424 73		-120,664 73		07DEC01	13DEC01	1 123028			
	1,805,000 000		1,658,694 17			1,794,209 80		-107,445 88				28,069 75	-120,664 73		-135,515 63

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
464491112	TOTAL	35,271,260 00 31,709,773 84	33,794,141 26 30,348,574 30	1,477,118 74 S 1,341,861 74 S	19,337 78 1,477,118 74 S 1,361,199 54 S
500317115	GERMANY (FED REP) 6 PCT 5J 2006/01/05 6 000		01FEB01	08FEB01	1 065076
.. WBIS ..	550 1 051 724 50 990,000 000 987 466 15	1 047,837 97 965,527 30	3,888 53 3,650 94	18 287 91	3,888 53 21,938 85
.. WBIS ..	556 127 674 00 120 000 000 119,471 00	127 007 11 117 030 35	02FEB01 666 89 624 04	09FEB01	1 068661 666 89 2,448 65
.. WBIS ..	089 1,053,250 00 1,000 000 000 893,313 78	1,052,739 90 911,315 20	12JUN01 510 10 432 64	19JUN01	1 179037 -18 434 06 -18,001 42
.. WBIS ..	242 3,313,320 00 3,140 000 000 2,825,439 57	3,302,791 18 2,859,122 90	13JUL01 10 536 82 8,985 27	20JUL01	1 172677 -42 668 60 -33,683 33
.. WBIS ..	338 1 062,400 00 1,000 000 000 932,309 29	1 051,126 43 909,881 37	07AUG01 11 273 57 9 893 12	14AUG01	1 139536 12 534 80 11,273 57 22,427 92
.. WBIS ..	514 925,188 00 860 000 000 833,501 96	902 363 50 781,007 17	11OCT01 22 824 50 20,562 59	18OCT01	1 110801 31,932 20 22,824 50 52,494 79
500317115	TOTAL	7 533 564 50 6,591 501 75	7 483 846 09 6 543 884 29	49,700 41 S 44 148 60 S	49,700 41 S 47,617 44 S
500889113	RHEINISCHE HYPOBK 5 SPCT P 2001/12/05 5 500		05DEC01	05DEC01	1 125996
.. WBIA ..	021 50 000 000 00 50,000 000 000 44,405,131 10	50 000 000 00 43,319 409 80	00 00	1 085 721 30	00 1,085,721 30
501776111	GERMANY (FED REP) 6PCT BDS 2006/02/16 6 000		08MAR01	09MAR01	1 077877
.. WBIS ..	650 2 975,535 00 2 790 000 000 2 760 551 53	2 962 302 19 2,731 994 30	13,232 81 12 276 74	14 280 49	13,232 81 28 557 23
503382116	WURTEMBERG HYPOBK 5PCT P MT 2001/11/12 5 000		12NOV01	12NOV01	1 117998
.. WBIA ..	763 30 000 000 00 30,000,000 000 26 833,679 49	30 000,000 00 25 858,793 89	00 00	974,886 40	00 974,886 40

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
505852116	ALG HYPOTHEKENBK 6PCT MTG 2002/09/16 6 000		01OCT01	04OCT01	1 092059
.. WBIA ..	622 25,567,500 00 25 000 000 000 23,412,196 59	25,166 244 44 21,985 009 13	401,255 54 367 430 28	1,059,757 18	401,255 54 1,427,187 44
524467110	GERMANY (FEDERAL REP) 6PCT 04JU 2007/07/04 6 000		17JAN01	24JAN01	1 074172
.. WBIS ..	496 1,155,924 00 1 080 000 000 1 076 106 99	1 123 579 66 1,072,755 04	32,344 34 30,110 95	-26,759 00	32,344 34 3,351 95
.. WBIS ..	557 268 425 00 250,000 000 251,365 96	260,029 02 248 244 43	02FEB01 8 595 98 8 043 69	09FEB01	1 068661 8,595 98 3,101 53
.. WBIS ..	639 107 460 00 100 000 000 100,453 66	103 970 41 99,267 55	02MAR01 3 489 59 3,262 07	09MAR01	1 069747 3,489 59 1,186 11
.. WBIR ..	171 2,780,156 00 2 490 000 000 2 371 682 69	2,665 910 61 2,372 461 03	22NOV01 34 245 39 30 079 45	27NOV01	1 138498 34,245 39 -778 34
524467110	TOTAL	4 232,165 00 3,799,609 30	4 153 489 70 3 792 748 05	78 675 30 S 71,496 16 S	78 675 30 S 6,861 25 S
527090117	HYPOBANK ESSEN 5 25PCT P 2005/07/05 5 250		16JAN01	19JAN01	1 066553
.. WBIR ..	116 10,149,500 00 10,000 000 000 9,516,170 31	9 876 935 23 9,429 293 01	272 564 77 255,556 70	168,679 40	272,564 77 86 877 30
534293118	WURTEMBERGISCHE HYP 5PCT 20JA 2003/01/20 5 000		27MAR01	27MAR01	1 126126
.. WBIR ..	356 9,410 670 00 9,300 000 000 8 354 675 90	9 241,841 27 7,965,382 05	168,828 73 149 919 93	241 373 92	168,828 73 391 293 85
539363114	GERMANY FED REPUBLIC 5 25PCT 0 2008/01/04 5 250		08JAN01	15JAN01	1 054018
.. WBIS ..	452 1 818 600 00 1,750 000 000 1,725 397 48	1,750 000 00 1,670,725 73	68 600 00 65,084 28	-10,412 53	68,600 00 54,671 75
.. WBIS ..	507 536 536 00 520 000 000 502 465 81	520 000 00 496 444 22	19JAN01 14 536 00 15,485 96	26JAN01	1 067806 16,536 00 6,021 59
.. WBIS ..	507 -536 536 00 -520 000 000 -502,465 81	-520 000 00 -496,444 22	19JAN01 -16,536 00 -15,485 96	26JAN01	1 067806 -16,536 00 -6,021 59
.. WBIS ..			19JAN01	26JAN01	1 067806

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
520,000 000	515	536,536 00 502,465 81	520,000 00 496,444 22		16,536 00 15,485 96	-9,464 37	16,536 00 6,821 59
.. WBIS ..	526	544,575 00 504,222 11	530,000 00 505,991 22		24JAN01 14,575 00 13,495 00	31JAN01 1 080030 -15,264 11	14,575 00 -1,769 11
.. WBIS ..	573	466,865 50 418,150 89	445,000 00 415,781 77		09FEB01 21,865 50 20,268 22	16FEB01 1 078807 -17,899 10	21,865 50 2,369 12
.. WBIS ..	643	2,515,293 00 2,351,297 08	2,434,687 53 2,249,968 13		02MAR01 80,605 47 75,350 03	09MAR01 1 049747 25,978 92	80,605 47 101,328 95
.. WBIS ..	654	517,200 00 479,780 49	503,099 04 431,019 26		07MAR01 14,100 96 13,080 75	14MAR01 1 077993 35,680 48	14,100 96 48,761 23
.. WBIS ..	761	770,400 00 687,543 45	754,567 79 646,464 79		27APR01 15,832 21 14,129 46	04MAY01 1 120511 26,949 20	15,832 21 41,078 66
.. WBIS ..	783	1,539,000 00 1,361,475 80	1,534,488 82 1,386,178 55		09MAY01 4,511 18 3,990 82	16MAY01 1 130391 -28,693 57	4,511 18 -24,702 75
.. WBIS ..	786	1,026,750 00 902,564 36	1,034,743 31 967,326 30		10MAY01 -7,993 31 -7,026 52	17MAY01 1 137592 -57,735 42	-7,993 31 -64,761 94
.. WBIS ..	075	4,546,346 00 3,855,982 47	4,570,970 59 4,155,268 76		12JUN01 -24,624 59 -20,885 34	20JUN01 1 179037 -278,400 95	-24,624 59 299,286 29
.. WBIR ..	273	5,477,110 00 4,900,370 67	5,593,881 77 4,963,397 84		12DEC01 -116,771 77 -104,475 71	17DEC01 1 117693 41,448 54	-116,771 77 -63,027 17
539363114	TOTAL	19,958,675 50 17,889,250 61	19,871,438 85 18,088,566 57		87,236 65 S 88,496 95 S	-287,812 91	87,236 65 S -199,315 96 S
539931118	EURHYPO AG	5PCT BDS	2006/04/24	5 000	04APR01	09APR01 1 109816	
.. WBIR ..	414	1,516,950 00 1,366,848 19	1,522,656 19 1,352,116 97		-5,706 19 -5,141 56	19,872 78	-5,706 19 14,731 22
.. WBIR ..	590	2,198,460 00 1,903,097 38	2,232,483 48 1,982,466 93		22MAY01 -34,023 48 29,452 43	25MAY01 1 155201 -49,917 12	34,023 48 -79,369 55

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
.. WBIR ..	217	11,290,400 00 10,023,054 87	11,136,819 42 9,856,006 02		29NOV01 153,580 58 136,361 19	04DEC01 1 124443 30,707 66	153,580 58 167,048 85
539931118	TOTAL	15,005,810 00 13,293,000 44	14,891,959 09 13,190,589 92		113,850 91 S 101,747 20 S	643 32	113,850 91 S 102,410 52 S
541975111	GERMANY (FED REP)	4 5PCT JB	2003/02/18	4 500	21MAR01	26MAR01 1 114517	
.. WBIR ..	351	2,512,500 00 2,254,339 78	2,506,436 55 2,289,755 80		6,063 45 5,440 43	-40,856 45	6,063 45 -35,416 02
552491115	DT HYPOBK FRAN/HAM	4 5PCT P	2006/04/05	4 500	22MAY01	30MAY01 1 155201	
.. WBIR ..	596	7,621,380 00 6,597,449 27	7,438,161 74 7,096,138 33		183,218 26 158,602 93	-657,291 99	183,218 26 -498,689 06
556115116	DEUTSCHE GENOSSENSCH	3 5PCT MT	2001/10/26	3 500	26OCT01	29OCT01 1 120804	
.. WBIA ..	710	28,000,000 00 24,982,066 45	28,000,000 00 24,273,930 30		00 00	708,136 15	00 708,136 15
556364110	GERMANY FEDERAL REPU	4 125PCT	2008/07/04	4 125	12OCT01	19OCT01 1 100776	
.. WBIS ..	528	985,000 00 894,823 29	980,543 38 892,735 39		4,456 62 4,048 62	-1,960 72	4,456 62 2,887 90
.. WBIS ..	576	1,090,584 00 971,873 53	1,059,185 95 944,328 97		08NOV01 31,398 05 27,980 36	15NOV01 1 122146 -20,435 80	31,398 05 7,544 56
.. WBIS ..	611	3,394,517 50 2,992,098 24	3,359,132 80 3,058,285 72		15NOV01 35,384 70 31,189 85	21NOV01 1 134494 -97,377 33	35,384 70 -46,187 48
556364110	TOTAL	5,470,101 50 4,858,795 06	5,398,862 13 4,915,350 08		71,239 37 S 63,218 83 S	-119,773 85	71,239 37 S -56,555 02 S
571700116	BAYERISCHE HYPO + VE SERIES	86	2006/04/29	4 000	21FEB01	26FEB01 1 102232	
.. WBIR ..	244	5,717,400 00 5,187,111 24	5,661,293 43 5,027,454 22		56,106 57 50,902 69	108,754 33	56,106 57 159,657 02

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
580442114	GERMANY FEDERAL REPU 3 50PCT S 2001/09/14	3 500		14SEP01	14SEP01	1 086311	
.. WBIA ..							
75 000.000 000	546 75 000 000 00	69,041,002 07	75 000 000 00	00		3,885,405 13	3 885,405 13
580934110	GERMANY(FED REP) 5 375 4JA 2010/01/04	5 375		14MAY01	21MAY01	1 143184	
.. WBIS ..							
1 000 000 000	805 1,020,360 00	892,559 73	1 008,948 14	11,411 86		-80,722 12	11,411 86
.. WBIS ..							-70,739 40
3 000,000 000	030 3,043,050 00	2 410,328 09	3,032,081 74	10,968 26		-144,790 07	10,968 26
.. WBIS ..							-155,361 49
1,000,000 000	042 1,025 020 00		1 803,353 46	-58,333 46		-168,076 74	-58,333 46
.. WBIS ..							-217,406 61
1,000 000 000	063 1,014 000 00		1,760,735 19	-49,329 87		93 375 95	-32,307 59
.. WBIS ..							-120,696 87
790 000 000	083 808,091 00		874,458 34	-32,307 59			-86,628 47 S
580934110	TOTAL	7,710,521 00	7,797,149 47	-72,837 95 S		-578,663 63	-451,501 58 S
588591110	GERMANY (FEDERAL REP 4PCT SCHA 2001/12/14	4 000		14DEC01	14DEC01	1 107849	
.. WBIA ..							
125 000,000 000	040 125 000,000 00	112,831,261 30	125,000,000 00	00		4,217 403 56	4,217,403 56
596788112	GERMANY(FED REPUBLIC 5 25PCT B 2010/07/04	5 250		08JAN01	15JAN01	1 054018	
.. WBIS ..							
1 750 000 000	454 1,820,525 00	1,727,223 83	1,753,493 93	66 831 87		-10 435 43	66,831 87
.. WBIS ..							52,970 57
1,750 000 000	454 -1,820 525 00	-1,727 223 83	-1,753,493 93	-66,831 87		10,435 43	-66,831 87
.. WBIS ..							-52,970 57
1,750 000 000	456 1,820 525 00	1,727,223 83	1,753,493 93	66,831 87		-10,435 43	66,831 87
.. WBIS ..							52 970 57
120	4,357,107 54		4,265,578 94	91,528 60			91,528 60

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
4,200,000 000	4,056,247 55	3,682,596 06	85,208 51			288 402 98	373,651 49
.. WBIR ..							
1,100,000 000	200 1,140 700 00	1,125,810 09	14,889 91	02FEB01	07FEB01	1 048661	14 889 91
.. WBIR ..							48,272 31
2 400,000 000	231 2 492 880 00	2 456,194 68	36,685 32	13FEB01	16FEB01	1 086130	36,685 32
.. WBIS ..							115,353 66
4,200,000 000	771 4 304,160 00	4,229,059 61	75,100 39	04MAY01	09MAY01	1 119132	75,100 39
.. WBIS ..							34,727 42
1 000,000 000	787 1,023,300 00	1 020,848 89	2 451 11	11MAY01	15MAY01	1 141553	2 451 11
.. WBIS ..							-6 810 60
5 950 000 000	006 6,033,300 00	6,178 704 39	-145 404 39	22MAY01	29MAY01	1 155201	-145,404 39
.. WBIS ..							-550,270 47
2,550,000 000	028 2,573 603 80	2,658,782 17	-85 178 37	25MAY01	01JUN01	1 165773	-85 178 37
.. WBIS ..							-259,181 45
596788112	TOTAL	23,745,576 34	23 688,672 70	56,903 64 S		-237,936 83	56,903 64 S
705870114	BAYER HYPO VEREINS 4 75PCT B 2006/03/01	4 750		29NOV01	04DEC01	1 126443	
.. WBIR ..							
8 720,000 000	213 8,861,264 00	8 642,924 24	218,339 76	02FEB01			218 339 76
.. WBIS ..							25,533 97
713055114	BUNDESREPUBLIK DEUTS 5PCT 04JU 2011/07/04	5 000		30JUL01	06AUG01	1 142596	
.. WBIS ..							
1,000,000 000	295 1,006,400 00	1,001,198 97	5,201 03	03AUG01	10AUG01	1 131094	5,201 03
.. WBIS ..							3,200 12
500,000 000	331 503,000 00	500 598 97	2,401 03	10AUG01			2,401 03
.. WBIS ..							5,902 09
500 000 000	363 506,050 00	500,598 06	5 451 94	10AUG01	17AUG01	1 118255	5 451 94
.. WBIS ..							13,736 13
1,000 000 000	366 1,012 100 00	1,001 193 83	10,906 97	22AUG01	29AUG01	1 087429	10,906 97
.. WBIS ..							53,131 80

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIS **	384 450,000 000	455,005 00 582,888 83	454,496 58 574,478 89	05SEP01 508 42 452 44	12SEP01 1 123722 5,957 50 508 42 4,409 94
** WBIS **	562 500,000 000	528,350 00 475,594 24	503,646 80 443,786 72	07NOV01 24,703 20 22,236 58	14NOV01 1 110926 9,570 94 24,703 20 31,807 52
** WBIS **	466 245,000 000	269,717 00 240,547 86	266,920 84 235,196 64	06DEC01 2,796 16 2,493 75	12DEC01 1 121265 2,854 67 2,796 16 5,358 42
** WBIS **	679 1,820,000 000	1 851,304 00 1,648,493 18	1,833,954 18 1,616,016 49	07DEC01 17,347 82 15,447 37	12DEC01 1 123028 17 029 52 17,347 82 32,476 49
** WBIS **	689 4,559,000 000	4,440 606 10 4,132,226 53	4,720,000 55 4,161,020 03	07DEC01 -79,394 45 -78,494 77	12DEC01 1 123028 41,903 27 -79,394 45 -28,793 50
713055114 TOTAL	10,972 532 10 9,788,516 15	10,982,409 98 9,665,294 94	-10,077 88 S -8,486 49 S	131,707 70	-10,077 88 S 123,221 21 S
719912110 GERMANY (FEDERAL REP 4 5PCT 18 2004/08/18 4 500			24OCT01	31OCT01 1 120511	
** WBIS **	542 715,000 000	732,474 60 453,696 93	729,740 66 673,376 61	2 733 94 2,439 90	-22,119 58 2 733 94 -19,479 68
** WBIS **	665 1,100,000 000	1,109,680 00 989 667 92	1,137,570 42 1,013,648 66	06DEC01 27,890 42 -24,874 07	12DEC01 1 121265 893 33 -27,890 42 -23,980 74
719912110 TOTAL	1,842,154 60 1,643,364 85	1,847,311 08 1,687,025 27	25,156 48 S -22,434 17 S	-21,226 25	-25,156 48 S -43,660 42 S
99LDUM110 WESTFA HYPOTHEBK WFA 5 75PCT 2 2010/07/20 5 750			10JAN01	15JAN01 1 065246	
** WBIR **	105 1 000,000 000	1,033,200 00 969,916 81	992,945 13 862,035 32	40,254 87 37,789 27	70,092 22 40,254 87 107,881 49
991NLE118 BUNDESSCHATZANW 5PCT 13SE 2002/09/13 5 000			13MAR01	20MAR01 1 092777	
** WBIS **	467 413,000 000	416 221 40 380,884 11	415,764 29 384,939 60	457 11 418 30	-4 473 79 457 11 -4,055 49

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
GERMANY TOTAL	00 00	00 00	00 00	00	00 00
	334,620,268 00 302,459 671 19	334,224,428 50 290,172,542 77	395,839 50 L 342,520 44 L	11,924 607 78	395,839 50 L 12,207,128 42 L
	211 837 780 94 189 415 623 48	208,898,412 27 188,277,149 49	2,939,368 67 S 2,691,169 65 S	-1,552,695 66	2,939,368 67 S 1,138,473 99 S
** SPAIN **					
553219119 SPAIN (KINGDOM OF) 4 5PCT 30 2004/07/30 4 500			11JUN01	15JUN01 1 186803	
** WBIR **	093 18,800,000 000	18,768,040 00 15,813,947 21	18,549,268 63 16,272,917 92	218,771 37 184,336 72	-643,307 43 218,771 37 -458,970 71
** WBIR **	CXL 093 -18,800,000 000	-18,768,040 00 -15,813,947 21	-18,549,268 63 -16,272,917 92	11JUN01 -218,771 37 -184,336 72	15JUN01 1 186803 643,307 43 -218,771 37 458,970 71
** WBIR **	157 18,800,000 000	19 509,418 63 16,438 632 72	18,549,268 63 16,272,917 92	11JUN01 940,150 00 809,022 22	19JUN01 1 186803 -643 307 42 940,150 00 165,714 80
553219119 TOTAL	19,509,418 63 16,438,632 72	18,549,268 63 16,272 917 92	940,150 00 S 809,022 22 S	-643,307 42	940,150 00 S 165,714 80 S
597973119 SPAIN (KINGDOM OF) 4 95PCT 8 2005/07/30 4 950			19JAN01	24JAN01 1 067806	
** WBIR **	142 5 100,000 000	5,148,450 00 4,821,521 89	5,085,023 81 4,461,364 70	63,426 19 59,398 61	300,758 58 63,426 19 360,157 19
** WBIR **	584 14,900,000 000	14,990,890 00 12,976,867 22	14,859,170 17 13,036,647 40	22MAY01 131,719 83 114,023 30	25MAY01 1 155201 -173,803 48 131,719 83 -59,780 18
597973119 TOTAL	20,139,340 00 17,798,389 11	19,944,193 98 17,498,012 10	195 146 02 S 173,421 91 S	124,955 10	195 146 02 S 300,377 01 S
SPAIN TOTAL	39,648 758 63 34,237 021 83	38,493,462 61 33,770,930 02	1,155 296 02 S 982 444 13 S	-516,352 32	1,155,296 02 S 444,091 81 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
** FRANCE **							
444927110	FRANCE REPUBLIC 5 SPCT BD 2010/10/25 5 500			22JUN01	27JUN01	1 166793	
.. WBIR ..							
2,750,000 000	245 2,839,925 00	2,874,767 92	-34,842 92				-34,842 92
	2,433,957 87	2,707,778 29	-29,862 13			-243,958 29	-273,820 42
.. WBIR ..				10JUL01	13JUL01	1 168634	
4,400,000 000	314 4,485,360 00	4,564,018 62	-78,650 62				-78,650 62
	3,838,122 11	4,132,670 22	-67,301 33			-227,246 78	-294,548 11
.. WBIR ..				10JUL01	13JUL01	1 168634	
CXL 314	-4,485,360 00	4,564,018 62	78,650 62				78,650 62
-4,400,000 000	-3,838,122 11	-4,132,670 22	67,301 33			227,246 78	294,548 11
.. WBIR ..				10JUL01	17JUL01	1 168634	
4,400,000 000	356 4,485,360 00	4,572,003 21	-86,643 21				-86,643 21
	3,838,122 11	4,029,210 69	-74,140 59			-116,947 99	-191,088 58
.. WBIR ..				20JUL01	25JUL01	1 147249	
7,250 000 000	485 7,471,125 00	7,475,799 79	-4,674 79				-4,674 79
	6,512,208 77	6,663,031 88	-4,874 78			-146,748 33	-150,823 11
.. WBIR ..				06AUG01	10AUG01	1 135912	
2,700,000 000	444 2,800,710 00	2,762,035 53	38,674 47				38,674 47
	2,445,604 73	2,356,145 74	34,947 07			75,411 92	109,458 99
.. WBIR ..				09AUG01	14AUG01	1 125176	
1,480,000 000	475 1,539,644 00	1,513,964 80	25,679 20				25,679 20
	1,368,358 38	1,291,479 95	22,822 39			54,056 04	76,878 43
.. WBIR ..				09AUG01	14AUG01	1 125176	
CXL 475	-1,539,644 00	-1,513,964 80	25,679 20				-25,679 20
-1,480,000 000	-1,368,358 38	-1,291,479 95	-22,822 39			-54,056 04	-76,878 43
.. WBIR ..				09AUG01	16AUG01	1 125176	
1,480,000 000	495 1,539,644 00	1,513,964 80	25,679 20				25,679 20
	1,368,358 37	1,291,479 95	22,822 39			54,056 03	76,878 42
444927110	TOTAL 19,136,764 00	19,198,571 25	61,807 25 S				61,807 25 S
-----	16,618,251 85	17,047,646 55	-51,208 04 S			-378,186 66	-429,394 70 S
543001114	FRANCE (GOVT OF) 5 SPCT OA 2029/04/25 5 500			21SEP01	28SEP01	1 098358	
.. WBIS ..							
2,850,000 000	468 2,748,825 00	2,786,532 61	-37,707 61				-37,707 61
	2,502,667 62	2,487,404 74	-34,330 89			49,593 77	15,262 88

11/11/2001

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
554133111	FRANCE (REPUBLIC OF) SPCT O A 2009/07/25 3 000			17MAY01	22MAY01	1 132695	
.. WBIR ..							
3,000,000 000	571 2,984,942 14	2,975,363 48	9,578 68				9,578 68
	2,635,256 74	2,470,532 72	8,456 54			-43,732 50	-35,275 96
577874113	CRH CAISSE REFINANCE 4 20PCT 2 2011/04/25 4 200			03MAY01	08MAY01	1 124733	
.. WBIR ..							
1,000,000 000	509 898,300 00	914,357 09	-16,057 09				-16,057 09
	798,678 44	820,674 96	-14,276 36			-7,722 14	-21,998 52
579890117	COMPAGNIE DE FINANCT 5 625PCT 2010/06/25 5 625			09OCT01	12OCT01	1 092657	
.. WBIR ..							
7,500 000 000	695 7,824,250 00	7,613,287 72	212,962 28				212,962 28
	7,162,586 24	6,636,028 42	194,903 14			331,654 48	526,557 62
582298118	COMPAGNIE DE FINANCT SPCT BDS 2005/06/24 5 000			27NOV01	27NOV01	1 138498	
.. WBIR ..							
3,050,000 000	174 3,136,315 00	3,145,970 33	-9,655 33				-9,655 33
	2,754,783 06	2,879,309 19	-8,480 76			116,045 37	-124,526 13
.. WBIR ..				27NOV01	27NOV01	1 138498	
1,500,000 000	178 1,541,250 00	1,547,198 52	-5,948 52				-5,948 52
	1,353,757 32	1,416,053 70	-5,224 88			-57,071 50	-62,296 38
.. WBIR ..				27NOV01	27NOV01	1 138498	
3,000,000 000	179 3,082,800 00	3,094,397 04	-11,597 04				-11,597 04
	2,707,778 15	2,832,107 40	-10,186 26			-114,142 99	-124,329 25
582298118	TOTAL 7,760,365 00	7,787,565 89	-27,200 89 S				-27,200 89 S
-----	6,816,318 53	7,127,470 29	-23,891 90 S			-287,259 86	-311,151 74 S
591455113	FRANCE REPUBLIC OF 5 0PCT BT 2005/07/12 5 000			31JAN01	05FEB01	1 074114	
.. WBIR ..							
1,500,000 000	188 1,524,400 00	1,523,777 74	2,622 26				2,622 26
	1,421,078 21	1,388,684 93	2,441 32			29,951 94	32,393 28
.. WBIR ..				13FEB01	16FEB01	1 086130	
1,700,000 000	238 1,731,620 00	1,726,779 99	4,840 01				4,840 01
	1,594,302 70	1,573,694 24	4,456 20			16,152 26	20,608 46
.. WBIR ..				22MAY01	25MAY01	1 155201	
4,000,000 000	585 4,047,600 00	4,092,269 91	44,669 91				44,669 91
	3,503,805 83	3,677,717 94	-38,668 52			-135,743 59	-173,912 11

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
591455113	TOTAL	7 305,420 00	7,342 827 64	-37 207 64 S			-37,207 64 S
		6 519,184 74	6,640,097 11	-31,771 00 S			-120,910 37 S
705145113	CIE FINANCEMENT FO 5 125PCT	2008/10/25	5 125	22MAY01	25MAY01	1 155201	
.. WBIR ..							
591	4 575 400 00	4,668,513 10	-92,713 10				-92,713 10
4,650,000 000	3,960,869 14	4,106,719 44	-80 257 12			-65,593 40	-145,050 52
FRANCE TOTAL	53,236,666 16	53,286,818 78	-50,152 62 S				50 152 62 S
-----	47,013,815 32	47,536,576 65	-32,375 63 S			-490,385 70	-522,761 33 S
.. GREECE ..							
408916117	GREECE (REP OF) 6PCT BND	2010/05/19	6 000	04MAY01	09MAY01	1 119132	
.. WBIR ..							
523	3,648,050 00	3,643,553 17	4,496 83				4,496 83
3,500,000 000	3,259,713 78	3,297,941 12	4,018 14			-42,245 48	38,227 34
.. WBIR ..							
423	4,819,654 04	4 874,719 03	26JUL01	31JUL01	1 140836		-55,064 99
4,632,501 000	4,224,668 61	4,288,313 05	-55,064 99			-15,377 21	63,644 44
408916117	TOTAL	8,467,704 04	8,518,272 20	50,568 16 S			-50,568 16 S
-----	7,484 382 39	7,586,254 17	-44 249 09 S			-57,622 69	-101 871 78 S
561367116	GREECE (REP OF) 6 3PCT BD	2009/01/29	6 300	05JUL01	10JUL01	1 194458	
.. WBIR ..							
293	2 847,960 00	2,732,553 17	115,406 83				115,406 83
2,780,000 000	2,384,311 55	2,639,253 37	96,618 58			-351,560 40	-254,941 82
593655114	GREECE (REP OF) 5 95PCT B	2005/03/24	5 950	22MAY01	25MAY01	1 155201	
.. WBIR ..							
586	2 039,197 88	2 026,992 80	12,205 08				12 205 08
1,966,250 000	1,765 232 09	1,809 517 01	10,565 33			-54,850 25	-44,284 92
.. WBIR ..							
586	2,039 197 88	-2,026 992 80	22MAY01	25MAY01	1 155201		-12,205 08
-1,966,250 000	-1,765,232 09	-1,809,517 01	-12,205 08			54,850 25	44,284 92
.. WBIR ..							
589	2 039,197 88	2,026 992 80	22MAY01	25MAY01	1 155201		12,205 08
1,966,250 000	1,765,232 09	1,809,517 01	12,205 08			-54 850 25	-44,284 92

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
593655114	TOTAL	2 039,197 88	2,026,992 80	12,205 08 S			12,205 08 S
		1,765,232 09	1,809,517 01	10,565 33 S			-44,284 92 S
GREECE TOTAL	2,847,960 00	2,732,553 17	115,406 83 L				115,406 83 L
-----	2,384,311 55	2,639,253 37	96,618 58 L			-351,560 40	-254,941 82 L
	10 506,901 92	10,565,265 00	-38,363 08 S				-38,363 08 S
	9,249,614 48	9,395,771 18	-33,683 76 S			-112,472 94	-146,156 70 S
.. ITALY ..							
545954112	ITALY REP OF 5PCT IMA	2008/05/01	5 000	21SEP01	02OCT01	1 098358	
.. WBIS ..							
470	5 469 308 00	5 319 645 03	117 200 16				117,200 16
5,380,000 000	4 979,531 26	5,024,230 33	106,704 88			-114,891 17	-8,186 29
.. WBIS ..							
			32,462 81				32,462 81
			29,555 76			-66 068 54	-56,512 78
545954112	TOTAL	5 469,308 00	5,319,645 03	117,200 16 L			117,200 16 L
-----	4 979,531 26	5,024,230 33	106,704 88 L			-114,891 17	-8,186 29 L
	5,469,308 00	5 319,645 03	32,462 81 S				32,462 81 S
	4,979,531 26	5 024,230 33	29,555 76 S			66,068 54	-36,512 78 S
567712117	ITALY (REPUBLIC OF) 3 25PCT B	2004/04/15	3 250	13NOV01	16NOV01	1 134881	
.. WBIR ..							
130	9 081,800 00	9 013,477 34	68,322 66				68,322 66
9,100,000 000	8,002,424 92	8,195,881 37	60,202 49			-253,658 94	-193,456 45
587213112	ITALY REPUBLIC OF 4 75PCT B	2005/07/01	4 750	19APR01	24APR01	1 122208	
.. WBIR ..							
486	5 718,240 00	5 664 595 45	53 644 55				53,644 55
5,700,000 000	5,095,525 97	5,036,114 88	47,802 68			11 608 41	59,411 09
.. WBIR ..							
486	-5,718 240 00	-5,664,595 45	19APR01	24APR01	1 122208		-53,644 55
-5,700,000 000	5,095,525 97	-5,036,114 88	-53,644 55			-11,608 41	59,411 09
.. WBIR ..							
490	5,718,240 00	5 704 384 98	19APR01	24APR01	1 122208		13,855 02
5 700,000 000	5 095 525 97	5 044,165 31	13,855 02			39,014 45	51,360 66
.. WBIR ..							
498	3,243,520 00	3,181,567 29	21AUG01	24AUG01	1 096852		61,952 71
3,200,000 000	2,957,117 28	2,828,640 84	61 952 71			71,994 15	128,476 44
.. WBIR ..							
042	6,940,530 00	6 714 110 87	31OCT01	05NOV01	1 111791		226,419 13

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
6.700 000 000	6,242,657 12	5,929,601 61	203,652 60	109,402 91	313 055 51
.. WBIR ..	131	24,317,650 00	13NOV01	1 134081	807,693 75
23,450 000 000	21,427 488 87	23,509,956 25	807,693 75	742,124 81	1,453,823 88
587213112 TOTAL	40,219,940 00	39 110,019 39	1,109,920 61 S	962,536 32	1,109,920 61 S
-----	35,722,789 24	33,776,072 75	984,180 17 S		1,946,716 49 S
593330116 ITALY (REPUBLIC OF) 6PCT BTP 2031/05/01 6 000			30MAR01	04APR01	1 136751
.. WBIR ..	376	2,809 080 00	98,596 90		98,596 90
2,700,000 000	2,471,148 03	2,710,483 10	86,735 71	61,122 90	147,858 61
.. WBIR ..	376	2,809,080 00	30MAR01	04APR01	1 136751
-2,700,000 000	-2,471,148 03	-2,710,483 10	-98,596 90	-61,122 90	-98,596 90
.. WBIR ..	503	11,820,510 00	02MAY01	08MAY01	1 120260
11 700,000 000	10,551,577 31	11,903,690 23	-83,180 23	439,775 17	-83,180 23
593330116 TOTAL	11,820,510 00	11,903,690 23	-83,180 23 S		-83,180 23 S
-----	10,551,577 31	10,186 052 97	-74,250 83 S	439,775 17	365,524 34 S
594579117 ITALY REPUBLIC OF 5 5PCT 01 2010/11/01 5 500			23FEB01	28FEB01	1 099445
.. WBIR ..	251	4,802,468 00	92 553 95		92,553 95
4,700 000 000	4 368 076 62	4,709,906 05	84 182 43	283,990 49	368 172 92
.. WBIS ..	469	7,489,746 00	21SEP01	28SEP01	1 098358
7 290,000 000	6,819,038 97	7 427,780 91	32 198 86	14 000 56	32,198 86
.. WBIS ..		6,741,614 32	29,315 45		43 316 01
			29 766 23	7,007 97	29,766 23
			27,100 67		34,108 64
594579117 TOTAL	7 489,746 00	7 427 780 91	32,198 86 L		32,198 86 L
-----	6,819 038 97	6,741,614 32	29,315 45 L	14,000 56	43,316 01 L
	12 292 206 00	12,137 686 96	122 320 18 S		122 320 18 S
	11,187,115 59	10,741,518 02	111,283 10 S	290,998 46	402,281 56 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
ITALY TOTAL	12 959,054 00	12,747,425 94	149,399 02 L		149,399 02 L
	11,798,570 23	11,765 844 65	136,020 33 L	-100,890 61	35,129 72 L
	78 883 764 00	77 484,518 95	1,249,846 03 S		1,249 846 03 S
	70,443,438 32	67,923,755 44	1,110 970 69 S	1 373,582 47	2,484,553 14 S
.. NETHERLANDS ..					
586824117 NETHERLANDS KINGDOM 5 5PCT 15 2010/07/15 5 500			27JUN01	05JUL01	1 160025
.. WBIS ..	175	1 049,682 00	-6 227 93		-6,227 93
1,020,000 000	904 878 77	1 055,909 93	-5,368 79	-32,414 77	-37,783 56
NETHERLANDS TOTAL	1,049,682 00	1,055,909 93	-6,227 93 S		-6,227 93 S
-----	904 878 77	942,662 33	-5,368 79 S	-32,414 77	-37,783 56 S
.. UNITED STATES ..					
717643113 NTL COMMUNICATIONS 12 375PCT 2008/02/01 12 375			09AUG01	14AUG01	1 125176
.. WBIR ..	477	276,225 00	-158,775 00		-158,775 00
435,000 000	245,494 93	404 963 08	-141,111 26	-18,356 89	-159,468 15
717856111 REED ELSEVIER CAPITA 5 75PCT 3 2008/07/31 5 750			22AUG01	27AUG01	1 087429
.. WBIR ..	500	2 014,680 00	22,967 08		22,967 08
2,000 000 000	1 852,626 70	1 752,241 49	21 120 53	79 264 68	100,385 21
.. WBIS ..	546	1,017,270 00	30DEC101	06NOV01	1 103692
1,000,000 000	921,697 36	994 471 71	20 598 29	26,809 48	20,598 29
		876 274 80	18,663 08		45 472 46
717856111 TOTAL	3,031 870 00	2,988,304 63	43 565 37 S		43,565 37 S
-----	2,774 324 06	2,628,466 29	39,783 61 S	106,074 16	145,857 77 S
99LWXP110 UNICREDITO ITALIANO RESTRICTED 2049/10/05 1 000			01JUN01	06JUN01	1 182872
.. WBIR ..	649	643,290 00	12,464 76		12 464 76
600 000 000	543 837 37	563,706 16	10,537 71	-30,406 50	-19 868 79
99MPZW117 GENERAL MOTORS ACCEP 6PCT 160C 2006/10/16 6 000			07NOV01	14NOV01	1 110926
.. WBIS ..	565	359,761 50	8,898 27		8 898 27
350,000 000	323,839 30	350,863 23	8,009 78	-4,105 14	3 904 64
.. WBIS ..	579	360,010 00	08NOV01	15NOV01	1,122146
350,000 000	320,822 78	350,862 81	9,147 19	-7,263 13	9,147 19
		319 934 39	8,151 52		888 39

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET						NET BAS SECY GN/L
.. WBIS ..	587	173,163 70	170,418 27	14NOV01	19NOV01	1 132547	2,745 43
170,000 000	152,894 88	155,396 04	2,745 43	2,424 08	-4 925 24	-2,501 16	
.. WBIS ..	593	509,645 00	502,242 77	14NOV01	19NOV01	1 132547	7,382 23
500,000 000	449,991 04	450,772 88	7,382 23	6,518 14	-7,299 98	-781 84	
.. WBIS ..	623	357,745 50	351,834 30	20NOV01	23NOV01	1 132182	5,911 20
350,000 000	315,978 79	313,994 70	5,911 20	5,221 07	-3,236 98	1,984 09	
.. WBIS ..	630	285,824 00	281,467 44	20NOV01	23NOV01	1 132182	4,356 56
280,000 000	252,454 11	251,195 74	4,356 56	3,847 93	-2,589 58	1,258 35	
99MPZW117 TOTAL	2,046,149 70	2,007,788 82	38 440 88 S			38,440 88 S	
-----	1,815,980 90	1,811,228 43	34,172 52 S		-29,420 05	4,752 47 S	
UNITED STATES TOTAL	5,997,534 70	6,061,838 69	-64,303 99 S			-64,303 99 S	
-----	5,379,437 26	5,408,363 94	-56,617 42 S		27,890 72	-28,726 70 S	
.. INTERNATIONAL ..							
300313116 BRITISH TELECOM	6 125PCT	2006/02/15	6 125	27JUL01	03AUG01	1 143053	
.. WBIS ..	287	309,141 00	301,496 43	7,644 57		7,644 57	
300,000 000	270,452 03	254,959 19	6,687 85	8,804 99	15,492 84		
.. WBIS ..	537	519,520 00	502,385 24	17OCT01	24OCT01	1 103205	17,134 74
500,000 000	470,918 82	424,830 98	17,134 74	15 531 78	30,556 06	46,087 84	
.. WBIS ..	625	240,275 00	252,427 58	20NOV01	23NOV01	1 132182	7 847 42
250,000 000	229,887 95	215,289 72	7,847 42	6,931 24	7,666 99	14,598 23	
.. WBIS ..	626	260,150 00	257,344 45	20NOV01	23NOV01	1 132182	2,805 35
250,000 000	229,777 55	229,918 64	2,805 35	2,477 82	-2,618 91	-141 09	
300313116 TOTAL	1,349,086 00	1,313,653 92	35,432 08 S			35,432 08 S	
-----	1,201,036 55	1,124,998 53	31,628 69 S		44,409 13	76 037 82 S	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
446315116	VERSATEL TELECOM	11 25PCT 2010/03/30 11 250	13AUG01	16AUG01	1 113586
.. WBIR ..	483	256,000 00	748,657 79	-492,657 79	-492,657 79
800,000 000		229,887 95	633,763 93	-442,406 59	-403,875 98
446675113	IBM CORP	FRN 24SEP 2002/09/26 1 000	13MAR01	20MAR01	1 092777
.. WBIS ..	668	399,600 00	400,000 00	-400 00	400 00
400,000 000		365,673 88	345,499 88	-366 04	20,340 04
					19,974 00
451172113	UNICREDITO ITALIAN	PERP GT F 2049/10/29 1 000	01JUN01	06JUN01	1 182872
.. WBIR ..	650	1,200,808 00	1,143,944 87	56 863 13	56,863 13
1,120,000 000		1,015,163 09	980,766 39	48,072 09	-13,475 39
					34,396 70
465353113	SAN PAOLA IMI SPA	6 375 PCT 2010/04/06 6 375	17SEP01	24SEP01	1 086307
.. WBIS ..	417	124,872 00	125,754 53	-882 53	-882 53
120,000 000		114,950 93	111,908 40	-812 41	3,854 94
					3,042 53
.. WBIS ..	430	125,113 20	125,753 07	-639 87	-639 87
120,000 000		115,448 22	111,907 01	-590 44	4,131 65
					3,541 21
465353113	TOTAL	249,985 20	251,507 60	-1,522 40 S	-1,522 40 S
-----		230,399 15	223,815 41	-1,402 85 S	7,986 59
					6,583 74 S
473230113	INEOS ACRYLICS FIN	10 25PCT 2010/05/15 10 250	24JAN01	30JAN01	1 080830
.. WBIR ..	157	205,500 00	195,532 84	9,967 16	9,967 16
200,000 000		190,272 49	173,184 04	9,228 60	7,859 05
					17,087 65
478294114	FREDDIE MAC FED HOME 5	25PCT 1 2006/01/15 5 250	02JAN01	09JAN01	1 056524
.. WBIS ..	442	508,525 00	499,051 41	9,473 59	9,473 59
500,000 000		481,318 93	427,987 86	8,966 75	44,364 32
					53,331 07
.. WBIR ..	139	7,667,920 00	7,599,991 55	267,928 45	267,928 45
7,300,000 000		6,770,389 74	6,331,965 27	236,567 42	201,857 05
					438,424 47
478294114	TOTAL	8,176,445 00	7,899,042 96	277,402 04 S	277,402 04 S
-----		7,251,708 67	6,759,953 13	245,534 17 S	491,755 54 S
					246,221 37

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL	BASE COST	BASE	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
560036118	NETHERLANDS KINGDOM 3 75PCT	1	2009/07/15	3 750			12JUN01	19JUN01	1 179037	
.. WBIS ..										
	074	4,284,990 00	4,282,435 90			2,554 10				2,554 10
	4,700,000 000	3,634,313 43	3,950,326 79			2,166 24			-318,179 62	-316,013 36
.. WBIS ..							29JUN01	09JUL01	1 180011	
	185	1,355,453 00	1,385,710 58			-30,257 58				-30,257 58
	1,490,000 000	1,148,478 27	1,295,049 62			25,641 78			-120,729 57	-146,371 35
560036118	TOTAL	5,640,443 00	5,668,146 48			-27,703 48 S				-27,703 48 S
-----		4,782,991 70	5,245,376 41			-23,475 52 S			-438,909 19	-462,384 71 S
566588112	ENRON CORPORATION 4 375PCT	2005/04/08	4 375				25MAY01	31MAY01	1 165773	
.. WBIR ..										
	611	2,283,278 00	2,169,791 34			33,486 66				33,486 66
	2,310,000 000	1,889,971 72	1,908,053 74			28,724 85			46,806 87	-18,082 02
.. WBIR ..							28NOV01	03DEC01	1 128350	
	206	300,000 00	904,841 40			-604,841 40				-604,841 40
	1,200,000 000	265,874 95	811,324 20			-536,040 59			-9,408 66	-545,449 25
566588112	TOTAL	2,583,278 00	3,074,632 74			-571,354 74 S				-571,354 74 S
-----		2,155,846 67	2,719,377 94			507,315 74 S			56,215 53	-563,531 27 S
570905112	HOUSEHOLD FINANCE CO 5 125PCT	2009/04/24	5 125				31AUG01	05SEP01	1 099989	
.. WBIR ..										
	523	598,410 00	583,230 56			15,379 44				15,379 44
	620,000 000	544,196 35	528,150 49			13,981 44			2,064 42	16,045 86
580594112	GENERAL ELEC CAP COR 3 75PCT	2 2001/09/21	3 750				21SEP01	21SEP01	1 091807	
.. WBIA ..										
	560	35,000,000 00	35,000,000 00			00				00
	35,000,000 000	32,056,947 79	29,905,019 32			00			2,151,928 47	2,151,928 47
582356119	EURO INV BANK 4 875PCT	2006/04/15	4 875				21FEB01	01MAR01	1 102232	
.. WBIR ..										
	245	8,708,664 00	8,729,408 34			-20,744 34				-20,744 34
	8,720,000 000	7,900,935 56	8,184,498 07			-18,820 30			-264,942 21	-283,742 51
585047114	UIT PAN EUROPE COM 10 875PCT	2009/08/01	10 875				14FEB01	19FEB01	1 086779	
.. WBIR ..										
	232	219,800 00	242,099 61			-22,299 61				-22,299 61
	280,000 000	202,249 03	231,118 84			-20,518 99			-8,350 82	-28,869 81
.. WBIR ..							15MAR01	20MAR01	1 105828	
	337	225,000 00	259,607 73			-34,607 73				-34,607 73
	300,000 000	203,467 45	247,797 56			-31,295 76			15,034 35	-44,330 11

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL	BASE COST	BASE	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
585047116	TOTAL	444,800 00	501,707 34			-56,907 34 S				-56,907 34 S
-----		405,716 48	478,916 40			-51,814 75 S			-21,385 17	-73,199 92 S
591146118	KAPPA BEHEER N V 10 625PCT	2009/07/15	10 625				09JUL01	12JUL01	1 179871	
.. WBIR ..										
	307	267,500 00	254,638 72			12,861 28				12,861 28
	250,000 000	224,719 70	243,180 53			10,900 58			-27,361 41	-16,460 83
.. WBIR ..							02NOV01	07NOV01	1 105889	
	065	267,500 00	254,514 57			12,985 43				12,985 43
	250,000 000	241,886 85	243,047 78			11,742 07			-12,903 00	-1,160 93
591146118	TOTAL	535,000 00	509,153 29			25,846 71 L				25,846 71 L
-----		468,606 55	486,228 31			22,642 65 L			-40,264 41	17,621 74 L
592367119	HUNTSMAN ICI CHEM 10 125PCT	2009/07/01	10 125				07AUG01	10AUG01	1 139536	
.. WBIR ..										
	442	163,625 00	176,955 25			-13,330 25				-13,330 25
	170,000 000	143,589 14	160,550 66			-11,697 96			5,263 56	-16,961 52
592768118	SLOVENJA (REPUBLIC O 6PCT BDS	2010/03/24	6 000				13JUN01	18JUN01	1 171372	
.. WBIR ..										
	097	611,100 00	592,780 00			18,320 00				18,320 00
	600,000 000	521,495 93	565,868 73			15,639 78			-59,812 58	-44,172 80
592980119	NTL COMMUNICATIONS C 0PCT 15NO	2009/11/15	1 000				18JAN01	23JAN01	1 058705	
.. WBIR ..										
	141	689,000 00	712,465 50			-23,465 50				-23,465 50
	1,300,000 000	650,795 08	669,870 52			-22,164 34			3,088 90	-19,075 44
593080117	AIR + CHEMICALS INC 6PCT 30MA	2005/03/30	6 000				17AUG01	22AUG01	1 091703	
.. WBIR ..										
	497	1,657,760 00	1,588,760 74			43,441 71				43,441 71
	1,600,000 000	1,518,508 24	1,456,043 64			39,792 61			-10,593 42	29,199 19
.. WBIR ..										
						25,557 55				25,557 55
						23,410 72			9,854 69	33,245 41
593080117	TOTAL	1,657,760 00	1,588,760 74			43,441 71 L				43,441 71 L
-----		1,518,508 24	1,456,043 64			39,792 61 L			-10,593 42	29,199 19 L
		1,657,760 00	1,588,760 74			25,557 55 S				25,557 55 S
		1,518,508 24	1,456,043 64			23,410 72 S			9,854 69	33,245 41 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
596304118	PSINET INC 10 50PCT	2004/12/01 10 500	15FEB01	20FEB01 1 103814	
.. WBIR ..	234 106,000 00	498,449 05	-384,449 05		-384,449 05
530,000 000	96,030 67	468,165 93	-348,291 51	-23,843 75	-372,135 26
598150113	COLT TELECOM PLC 7 425PCT	2009/12/15 7 625	21FEB01	26FEB01 1 102232	
.. WBIR ..	246 179,006 00	181,839 59	-2,833 59		-2,833 59
200,000 000	162,403 19	173,589 55	-2 570 77	-8,615 59	-11,186 36
.. WBIR ..	486 148 200 00	173,368 59	14AUG01 17AUG01 1 107420		-25,168 59
190,000 000	133 824 56	165,467 43	-22,727 23	-8,915 64	-31,642 87
.. WBIR ..	524 122,500 00	159,746 36	31AUG01 05SEP01 1 099989		-37,246 36
175,000 000	111,364 75	152,471 06	-37,246 36	-7,245 64	-41,186 31
598150113	TOTAL	270 700 00	333,114 95		-42,414 95 L
-----	245 189 31	317,938 49	-56,587 90 L	-16,161 28	-72,749 18 L
.. WBIR ..	179 006 00	181,839 59	-2 833 59 S		-2,833 59 S
162,403 19	173,589 55	173,589 55	-2,570 77 S	-8,615 59	-11,186 36 S
599552119	STORA ENSO OYJ 6 375PCT	2007/06/29 6 375	20MAR01	23MAR01 1 104301	
.. WBIR ..	348 613,320 00	596,266 54	17,053 46		17,053 46
600 000 000	555,392 06	539 293 75	15,442 76	655 55	16,098 31
.. WBIR ..	530 2,590,750 00	2,556,920 78	05SEP01 10SEP01 1 123722		33 829 22
2,500,000 000	2 305,507 94	2,749,287 03	33,829 22	26,116 29	56,220 93
599552119	TOTAL	3,204 070 00	3,153,187 32		50,882 68 S
-----	2 860,900 00	2,788,580 78	45,547 38 S	26,771 84	72,319 22 S
703470117	JONES LANG LASLIE 9PCT BDS	2007/06/15 9 000	31JUL01	03AUG01 1 142270	
.. WBIR ..	431 147,000 00	140,000 00	7 000 00		7,000 00
140,000 000	128,691 11	129,311 02	6,128 15	-6,748 06	-619 91
705210115	BOMBARDIER INC 5 75PCT	2008/02/22 5 750	13SEP01	20SEP01 1 098056	
.. WBIS ..	402 1 016,800 00	999,425 66	17,374 34		17 374 34
1,000 000 000	926,000 13	878,545 72	15,822 82	31,631 59	47,454 41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
705515117	TPSA EUROFINANCE BV 4 425PCT	2006/03/01 6 625	02AUG01	09AUG01 1 134881	
.. WBIS ..	321 201 462 00	199,479 38	1,982 62		1,982 62
200,000 000	177,518 17	170,106 14	1,746 98	5,465 05	7,412 03
706863117	CASINO GUICHARD PERR 4 0 PCT	2008/03/06 6 000	13NOV01	16NOV01 1 134881	
.. WBIR ..	114 1 515,042 00	1,479,738 66	35,303 34		35,303 34
1,460,000 000	1,334,978 73	1,360,789 42	31,107 53	-56,918 22	-25,810 69
.. WBIR ..	116 1,533,960 00	1,500,009 06	13NOV01 16NOV01 1 134881		33,951 74
1,480,000 000	1,351,649 03	1,379,430 38	33,951 74	-57 697 91	-27,781 35
706063117	TOTAL	3,049 002 80	2,979,747 72		69,255 08 S
-----	2,686,627 76	2,740,219 80	69,255 08 S	-114,616 13	-53,592 04 S
707456112	GERMANY FEDERAL REPU 4 25PCT	2003/03/14 4 250	14AUG01	16AUG01 1 107420	
.. WBIR ..	484 1,504,170 00	1,497,678 66	6,491 34		6,491 34
1,500,000 000	1,358,265 15	1,270,268 40	5,861 68	82,135 07	87,994 75
.. WBIR ..	554 3,529,925 00	3,494,892 23	14SEP01 19SEP01 1 085600		35,032 77
3,500,000 000	3,251,588 98	2,964,253 64	35,032 77	255,064 92	287,335 34
.. WBIR ..	642 7,583,250 00	7 489,313 53	27SEP01 03OCT01 1 089147		93,936 47
7,500,000 000	6 962,558 78	6,352,204 25	93,936 47	524 106 79	618,354 53
.. WBIR ..	046 6 086,400 00	5,991,992 27	31OCT01 05NOV01 1 111791		94,407 78
6,000,000 000	5 474,410 20	5 082,219 48	84 915 04	307,275 68	392,190 72
.. WBIR ..	132 3,046,350 00	2 996,083 68	13NOV01 16NOV01 1 134881		50,266 32
3 000,000 000	2 684,090 25	2,541,167 21	50,266 32	98,830 89	143,123 04
707456112	TOTAL	21,750,095 00	21 469,960 32		280,134 68 S
-----	19,731,113 36	18,210,112 98	253,587 03 S	1,267,413 35	1,521,000 38 S
708843110	PREEM HOLDINGS 10 625 BD	2011/03/31 10 625	09JUL01	12JUL01 1 179871	
.. WBIR ..	304 168,800 00	140,000 00	8,800 00		8,800 00
160,000 000	143,066 49	142,847 96	7,458 44	-7,239 91	218 53
.. WBIR ..	032 253,500 00	253,401 23	01OCT01 01OCT01 1 112519		98 77
250 000 000	227,861 24	227,772 46	98 77		88 78

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
** WBIR **				01OCT01	01OCT01	1 112519	
CXL 032	-253,500 00	-253 401 23	-253 401 23	-98 77			-98 77
-250 000 000	-227 861 24	-227,772 46	-227,772 46	-88 78		00	-88 78
** WBIR **				01OCT01	16OCT01	1 112519	
033	253,401 23	253,401 23	253,401 23	00			00
250,000 000	227,772 46	227,772 46	227,772 46	00		00	00
708843110 TOTAL	253 401 23	253,401 23	253,401 23	00			00
-----	227,772 46	227,772 46	227,772 46	00		00	00
	160,800 00	160,000 00	160,000 00	8,800 00 S		8 800 00 S	
	143,066 49	142 847 96	142 847 96	7,458 44 S		218 53 S	
708933119 KON KPM	7 25PCT S 2006/04/12	7 250		04SEP01	07SEP01	1 127523	
** WBIR **							
529	384,883 40	459,287 95	459,287 95	-74 404 55			-74,404 55
451,000 000	341,353 04	393,965 06	393,965 06	-65,989 39		13,377 37	-52,612 02
** WBIR **				05SEP01	10SEP01	1 123722	
531	398 278 10	459,275 33	459,275 33	-60 997 23			60,997 23
451,000 000	354,427 61	393,952 58	393,952 58	-54 281 42		14,756 45	39 524 97
** WBIR **				24SEP01	02OCT01	1 083130	
623	964 390 00	1,219 747 34	1,219 747 34	-255,357 34			-255 357 34
1,198 000 000	890,373 27	1,044,209 25	1,044,209 25	235,758 72		79,922 74	-155 835 98
** WBIR **				24SEP01	02OCT01	1 083130	
629	563,500 00	712 707 12	712 707 12	-149 207 12			-149,207 12
700 000 000	520,251 50	611,307 56	611,307 56	-137,755 50		46 699 44	91 056 46
708933119 TOTAL	2 311 051 50	2 851,017 74	2 851,017 74	539,966 24 S			-539,966 24 S
-----	2,106 405 42	2 445 434 45	2 445 434 45	-493,785 03 S		154,756 00	-339,029 03 S
709524115 SOGERIM SA	7PCT 20AP 2011/04/20	7 000		30JUL01	02AUG01	1 142596	
** WBIR **							
426	1,494,950 00	1,453 023 23	1,453 023 23	41 924 77			41 924 77
1,450,000 000	1 308,380 22	1,245,313 24	1,245,313 24	36,694 31		26,372 67	63 046 98
** WBIR **				30JUL01	02AUG01	1 142596	
427	1 493 645 00	1,453,023 23	1,453,023 23	40 621 77			40,621 77
1,450,000 000	1,307 238 08	1,245 313 24	1,245 313 24	35,552 17		26,372 67	61,924 84
** WBIS **				19SEP01	26SEP01	1 073249	
463	985 300 00	1,024 048 24	1,024 048 24	-40,748 24			-40,748 24
1 000 000 000	918 053 50	943,552 40	943,552 40	-37,967 18		12,468 28	-25,498 90

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
709524115 TOTAL	3,973,895 00	3,932 094 70	3,932 094 70	41,800 30 S			41,800 30 S
	3 533,671 80	3 434,178 88	3 434,178 88	34,279 30 S		65,213 62	99,492 92 S
709525112 SOGERIM	6 125PCT 2006/04/20	6 125		27JUL01	03AUG01	1 143053	
** WBIS **							
288	305,091 00	301,164 48	301,164 48	3,924 52			3,924 52
300 000 000	266,908 89	255 431 89	255 431 89	3,435 12		8,041 88	11,477 00
** WBIS **				31JUL01	07AUG01	1 142270	
302	305,478 00	301,162 12	301,162 12	4,315 88			4,315 88
300 000 000	267,430 64	255 429 81	255 429 81	3,778 34		8,222 49	12,000 83
** WBIS **				31JUL01	07AUG01	1 142270	
CXL 302	-305,478 00	301,162 12	301,162 12	-4,315 88			-4,315 88
-300 000 000	-267 430 64	255 429 81	255 429 81	-3,778 34		-8 222 49	-12,000 83
** WBIS **				31JUL01	07AUG01	1 142270	
329	305,478 00	301,162 12	301,162 12	4 315 88			4,315 88
300,000 000	267,430 64	255,429 81	255,429 81	3,778 34		8,222 49	12,000 83
** WBIS **				21AUG01	28AUG01	1 096852	
360	407,274 00	401,532 99	401,532 99	5,743 01			5 743 01
400,000 000	371,313 54	340,554 63	340,554 63	5,235 98		25,521 01	30,756 91
709525112 TOTAL	1,017 845 00	1 003 859 59	1 003 859 59	13,985 41 S			13 985 41 S
-----	905 653 07	851,418 33	851,418 33	12,449 36 S		41,785 38	54,234 74 S
709747112 VANTICO GROUP	12PCT BDS 2010/08/01	12 000		04JUL01	09JUL01	1 182662	
** WBIR **							
280	441,825 08	430 000 00	430 000 00	11,825 00			11,825 00
430 000 000	373 585 19	404 844 96	404 844 96	9,998 43		-41 258 40	31,259 77
711950118 PHILIPS ELECTRONICS	5 75PCT 1 2008/05/16	5 750		23MAY01	30MAY01	1 162994	
** WBIS **							
021	1,476,585 80	1,499,581 89	1,499,581 89	-22,996 89			-22,996 89
1,500,000 000	1,269 641 12	1,326,604 55	1,326,604 55	-19,773 87		37 189 56	-56,963 43
712041115 CIT GROUP INC	5 SPCT 16 2005/05/16	5 500		07DEC01	12DEC01	1 123028	
** WBIR **							
256	2,700 010 80	2 676,369 19	2 676,369 19	23,441 61			23,441 61
2,670,000 000	2,404,223 94	2,266,184 98	2,266,184 98	21,051 67		116,987 29	138,038 96

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
716290114	DEUTSCHE TELEKOM 6 625PCT	2011/07/11 6 625	220CT01 250CT01 1 122649	
.. WB1R ..	794 2,140,246 00	2,090,241 95	70,004 05	70,004 05
	2,130,000 000	1,924,239 90	62,356 13	-1,176 93
721508112	BANK OF IRELAND UK H 7 4PCT FR 2049/12/29 1 000		230CT01 260CT01 1 124354	
.. WB1R ..	796 3,105,755 00	2,999,890 09	105,864 91	105,864 91
	2,900,000 000	2,762,257 26	94,156 21	150,423 07
721740111	PREEM HOLDINGS 10 625PCT	2011/03/31 10 625	300CT01 02NOV01 1 103692	
.. WB1R ..	040 233,750 00	253,401 23	-19,651 23	-19,651 23
	250,000 000	211,789 16	-17,804 99	-15,983 30
722780116	ANTENNA TV SA 9 75PCT 0 2008/07/01 9 750		15NOV01 20NOV01 1 134494	
.. WB1R ..	143 174,300 00	210,000 00	-35,700 00	35,700 00
	210,000 000	153,436 77	-31,447 77	23,309 19
99JWYB113	LEHMAN BROS HLDS 4 75PCT 1 2004/07/12 4 750		19FEB01 22FEB01 1 087016	
.. WB1R ..	241 1,273,890 00	1,243,781 00	29,309 00	29,309 00
	1,300,000 000	1,171,178 71	26,962 80	-15,936 31
99KDMN110	FORT JAMES CORP 4 75PCT 2 2004/06/29 4 750		19JAN01 26JAN01 1 067806	
.. WB1Q ..	529 1,341,750 00	1,403,315 71	-61,565 71	-61,565 71
	1,500,000 000	1,256,548 47	57,656 27	43,101 06
99KNSK118	VODAFON AIRTOUCH 5 75PCT 2 2006/10/27 5 750		27MAR01 30MAR01 1 122146	
.. WB1R ..	358 2,034,700 00	2,022,596 89	12,103 11	12,103 11
	2,000,000 000	1,813,222 17	10,785 68	-48,994 90
99KUPT116	PEARSON PLC 6 125PCT	2007/02/01 6 125	25JUL01 30JUL01 1 136622	
.. WB1R ..	418 2,035,600 00	1,970,539 93	65,060 07	65,060 07
	2,000,000 000	1,790,920 82	57,239 85	55,273 63
99KWCUI13	FKI PLC 6 625PCT	2010/02/22 6 625	20NOV01 23NOV01 1 132182	
.. WB1R ..	162 798,750 00	891,983 91	-93,233 91	-93,233 91
	900,000 000	705,496 11	-82,348 88	-140,546 08
.. WB1R ..	302 933,442 00	1,005,702 68	-66,472 96	-66,472 96
	1,010,000 000	837,717 68	-67,707 17	-63,092 09

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
99KWCUI13	TOTAL	1,732,192 00 1,543,213 79	-25,787 72 -23,143 19	-25,787 72 -10,100 95
99KZMJ110	MARCONI PLC 6 375PCT	2010/03/30 6 375	02APR01 05APR01 1 133401	
.. WB1R ..	402 934,200 00	987,195 46	-52,995 46	-52,995 46
	1,000,000 000	824,244 90	-46,757 91	-90,558 14
.. WB1R ..	624 43,090 00	134,274 40	-91,184 40	-91,184 40
	139,000 000	39,782 85	-84,186 02	75,320 06
.. WB1R ..	617 41,700 00	134,275 56	-92,575 56	-92,575 56
	139,000 000	38,286 84	-84,998 22	-76,815 36
.. WB1R ..	638 41,700 00	134,275 56	-92,575 56	-92,575 56
	139,000 000	38,286 84	-84,998 22	-76,815 37
.. WB1R ..	639 198,070 00	459,785 64	-461,715 64	-461,715 64
	483,000 000	181,857 92	-423,924 08	-383,714 20
99KZMJ110	TOTAL	1,258,760 00 1,122,459 35	-791,046 62 S -724,864 45 S	-791,046 62 S -703,225 13 S
99LBUZ117	BARCLAYS BANK PLC 15DEC49	2049/12/15 1 000	10SEP01 13SEP01 1 112285	
.. WB1R ..	545 3,654,428 00	3,590,513 40	63,914 60	63,914 60
	3,370,000 000	3,285,514 05	57,462 43	116,053 25
99LBDV115	HSBC CAPITAL FUNDING B 03PCT 3 2049/06/30 8 030		09MAY01 14MAY01 1 130391	
.. WB1R ..	533 1,632,300 00	1,572,454 85	59,845 15	59,845 15
	1,500,000 000	1,444,013 62	52,941 99	4,810 07

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
99LDVRI10	BELGIUM KINGDOM ZCP 10MAY 2001/05/10 0 010			10MAY01	10MAY01	1 132274	
..WBIA..	056 23,000 000 00	22,708,107 31	291 892 69				291,892 69
	23 000 000 000 20,313,104 43	20,672 562 69	257,793 33			-617,251 59	-359 458 26
99LFXCI16	TELSIRA CORP LTD 5 875PCT 2005/06/21 5 875			22JUN01	27JUN01	1 166793	
..WBIR..	243 1 526 250 00	1,517,938 43	8 311 57				8,311 57
	1,500 000 000 1,308 072 64	1,413,315 97	7 123 43			-112,366 76	-105 243 33
99LIAA117	BRITISH TELECOM PLC VAR 27JUL 2001/07/27 1 000			27JUL01	27JUL01	1 145055	
..WBIA..	317 15 000,000 00	15,000,000 00	00				00
	15 000,000 000 13,099,807 43	13,064,914 97	00			34 892 46	34,892 46
99LJTV111	SARA LEE CORPORATION 6 125PCT 2007/07/27 6 125			20MAR01	23MAR01	1 104301	
..WBIR..	347 2 086 000 00	1 998,963 57	87,036 43				87 036 43
	2 000,000 000 1 888 977 74	1,760,687 94	78,815 86			49,473 94	128,289 80
99LJUS116	VANTICO GROUP SA 12PCT DIA 2010/08/01 12 000			05MAR01	08MAR01	1 076368	
..WBIR..	245 222 750 00	220,000 00	2,750 00				2,750 00
	220 000 000 204 945 95	207 129 98	2 554 89			-2,738 92	-184 03
99LNGZ117	CHC HELICOPTER CORP SEC REG 1 2007/07/15 11 750			11JUL01	16JUL01	1 161103	
..WBIR..	320 192 500 00	174 406 59	17 893 41				17,893 41
	175 000 000 165 790 64	166,718 91	15 410 70			-16,338 97	-928 27
99LPD110	PETROPLUS 144A 2010/10/15 10 500			09JUL01	12JUL01	1 179871	
..WBIR..	308 89 250 00	85 000 00	4,250 00				4,250 00
	85,000 000 75,643 87	74 324 02	3 602 09			-2 282 24	1 319 85
..WBIR..	625 249,762 50	245 000 00	245 000 00	24SEP01	02DEC01	1 083130	
	265,000 000 230 593 28	231,716 07	15 237 50				-15,237 50
			-14 068 03			12,945 24	-1,122 79
99LPD110	TOTAL	339,012 50	350 000 00	-10,987 50 S			-10,987 50 S
-----		306,237 15	306 040 09	-10 465 94 S		10,463 00	197 06 S

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE 31DEC01

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
99LDM110	NORTH WEST WATER FIN 6 625PCT 2007/11/08 6 625			05DEC01	10DEC01	1 128923	
..WBIR..	246 1,894,112 50	1 825 165 80	48 946 70				48,946 70
	1,750 000 000 1,477 804 86	1,499,628 44	61,072 99			-82 896 57	-21,823 58
99LRD117	ALFA LAVAL SPECIAL F 15NOV10 2010/11/15 12 125			03AUG01	03AUG01	1 134881	
..WBIR..	446 00	207 598 20	-207 598 20				-207,598 20
	220 000 000 00	178,141 02	-182,925 08			4,784 06	-178,141 02
..WBIR..	446 00	207 598 20	03AUG01	03AUG01	1 134881		207,598 20
	-220 000 000 00	178 141 02	182 925 08			-4 784 06	178,141 02
..WBIR..	451 207,598 20	207 619 11	03AUG01	14AUG01	1 165358		-20 91
	220 000 000 178,141 02	178,147 65	-20 91			11 31	-4 43
..WBIR..	451 -207,598 20	-207 619 11	03AUG01	14AUG01	1 165358		20 91
	-220,000 000 -178,141 02	-178 147 65	17 94			-11 31	4 43
..WBIR..	455 00	207,598 19	03AUG01	03AUG01	1 131094		-207,598 19
	220 000 000 00	178,142 46	-207 598 19			5,395 06	-178,142 46
..WBIR..	455 00	207 598 19	03AUG01	03AUG01	1 131094		207,598 19
	-220 000 000 00	-178 142 46	183 537 52			-5,395 06	178,142 46
..WBIR..	456 207,598 20	207 598 19	03AUG01	03AUG01	1 131094		01
	220 000 000 183 537 53	178,142 46	01			5,395 06	5,395 07
..WBIR..	456 207 598 20	207,598 19	03AUG01	03AUG01	1 131094		- 01
	-220,000 000 -183 537 53	178,142 46	- 01			-5,395 06	5,395 07
..WBIR..	457 207,598 19	207 619 11	03AUG01	14AUG01	1 131094		-20 92
	220 000 000 183,537 52	178 160 96	20 92			5,395 06	5,374 54
..WBIR..	457 -207 598 19	-207 619 11	03AUG01	14AUG01	1 131094		20 92
	-220 000 000 -183 537 52	-178 160 96	18 50			-5,395 06	5,374 54
..WBIR..	465 207,618 81	207,619 11	03AUG01	08AUG01	1 165366		- 30
	220,000 000 178,157 54	178 147 64	- 30			10 16	11 9 90
			- 26				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
99LRQ0117	TOTAL	207,618 81	207,619 11	- 30 S			- 30 S
		178,157 54	178,147 64	- 26 S			9 90 S
99LVMB115	HYPOTHEKENDARM IN ES 5 25PCT 1	2011/01/17	5 250	05APR01	10APR01	1 114144	
.. WBIR ..	426	992,780 00	995,040 94	-2,348 94			-2,348 94
1,000,000 000	890,997 94	934,110 00	-2,119 06		-40,993 00		-43,112 06
99LVTV114	LEHMAN BROTHERS HOLD 5 625PCT	2006/01/23	5 625	06MAR01	09MAR01	1 073537	
.. WBIR ..	268	1 297,140 00	1,295,483 75	1,654 25			1,654 25
1,300,000 000	1,208,286 25	1,191,780 22	1,542 80		14,943 23		16,506 03
99LWAI113	NTL COMMUNICATIONS C 12 375PCT	2008/02/01	12 375	06MAR01	09MAR01	1 073537	
.. WBIR ..	269	211,775 00	215,000 00	-3,225 00			-3,225 00
215,000 000	197,268 47	200,154 16	-3,004 09		118 40		-2,885 69
99LWDF114	BRITISH TELECOMMUNIC 6 875PCT	2011/02/15	6 875	17SEP01	24SEP01	1 086307	
.. WBIS ..	414	512,340 00	523,644 63	-11,304 63			-11,304 63
500,000 000	471,634 63	462,945 72	-10,406 48		19,095 39		8,688 91
.. WBIR ..	690	2,102,400 00	1,994,235 17	108,164 83			108,164 83
2,000,000 000	1 924,117 08	1,777,167 61	98,992 48		47,956 99		146,949 47
99LWDF114	TOTAL	2 614,740 00	2,517,879 80	96,840 20 S			96,840 20 S
		2,395,751 71	2 248,713 33	88,586 00 S		47,052 38	155,638 38 S
99LXT110	BARCLAYS BANK PLC 5 75PCT 0	2011/03/08	5 750	19SEP01	26SEP01	1 073249	
.. WBIS ..	457	200,034 00	198,093 06	1 940 94			1,940 94
200,000 000	186,381 73	169,391 43	1 808 47		15,181 83		16,990 30
.. WBIS ..	484	205,384 00	198,099 83	7,284 17			7,284 17
200,000 000	188,347 41	169,397 24	6,679 95		12,270 22		18,950 17
.. WBIS ..	520	513,770 00	499,407 40	14,162 60			14,162 60
500,000 000	466,734 37	434,084 05	12,846 01		19,784 31		32,650 32

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
99LXT110	TOTAL	919,188 00	895,800 29	23,387 71 S			23,387 71 S
		841,443 51	772,672 72	21,354 43 S		47,236 36	68,590 79 S
99LYXS110	HUNTSMAN ICT CHEM] 10 125PCT	2009/07/01	10 125	12JUL01	17JUL01	1 172264	
.. WBIR ..	364	98,000 00	104,395 10	6,395 10			-6,395 10
100,000 000	83,598 92	97,254 26	-5,455 34		-8,200 00		-13,655 34
99LZBJ111	FRANCE TELECOM 6 75PCT 1	2008/03/14	6 750	07MAR01	14MAR01	1 077993	
.. WBIS ..	654	500,200 00	497,695 00	2 505 00			2,505 00
500 000 000	464,010 43	461,686 47	2,323 76		00		2,323 76
.. WBIS ..	654	-500,200 00	-497,695 00	-2,505 00			-2,505 00
-500 000 000	-464,010 43	-461,686 47	-2,323 76		00		-2,323 76
.. WBIS ..	664	500,200 00	497,695 00	2,505 00			2,505 00
500,000 000	464,010 43	461,686 47	2,323 76		00		2,323 76
99LZBJ111	TOTAL	500,200 00	497,695 00	2,505 00 S			2,505 00 S
		464,010 43	461,686 47	2 323 76 S		00	2,323 76 S
99LZCG116	SECURITAS AB 6 125PCT	2008/03/14	6 125	07DEC01	12DEC01	1 123028	
.. WBIR ..	255	2,173,728 90	2 178,404 72	-4,675 82			-4,675 82
2,130,000 000	1,935,596 35	2,006,682 71	-4,163 58		-66,922 78		-71,086 36
99LZMF117	LEAR CORPORATION 8 125PCT	2008/04/01	8 125	09NOV01	09NOV01	1 109206	
.. WBIR ..	097	400,500 00	400,467 87	32 13			32 13
400 000 000	361,048 82	361,039 85	28 97		00		28 97
.. WBIR ..	097	-400,500 00	-400,467 87	-32 13			-32 13
-400,000 000	-361,048 82	-361,039 85	-28 97		00		-28 97
99LZMF117	TOTAL	00	00	00 S			00 S
		00	00	00 S		00	00 S
99MCJE114	ROYAL BANK OF SCOTIA 6PCT 10MA	2013/05/10	6 000	12JUN01	14JUN01	1 179037	
.. WBIS ..	076	996,100 00	986,235 20	9,864 80			9,864 80
1,000,000 000	844,842 02	834,010 06	8,366 83		-2,465 13		10,831 96
.. WBIS ..	653	542,152 00	537,277 43	4,874 57			4,874 57
520,000 000	482,406 87	487,715 92	4,337 39		07DEC01	1 123848	5,309 05

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST				
.. WBIS ..	659	500,803 20	495,948 39	04DEC01	07DEC01	1 123911	4,854 81
480,000 000	445 589 73	450 199 30	450 199 30	4 854 81			-4,609 57
				4 319 57		-8,929 14	
99MCJE114	TOTAL	2,039,055 20	2,019,441 02	19,594 18 S			19,594 18 S
-----	1,772,838 62	1,771,925 28	1,771,925 28	17,023 79 S		-16,110 45	913 34 S
99MDBJ119	INNOGY HOLDINGS PLC 4 25PCT 8 2008/05/23	6 250		09NOV01	14NOV01	1 119194	
.. WBIR ..	102	962,730 00	984,730 97	55 999 03			55,999 03
900,000 000	860,199 39	759,098 71	759,098 71	50,035 14		51,065 54	101,180 68
.. WBIR ..	110	1,492,022 00	1,410,466 86	12NOV01	15NOV01	1 115822	81,555 14
1,400,000 000	1,337,150 54	1,180,815 84	1,180,815 84	81 555 14		83,244 96	154,334 70
				73,089 74			
99MDBJ119	TOTAL	2,454,752 00	2 317,197 83	137,554 17 S			137,554 17 S
-----	2,197,349 93	1,939,914 55	1,939,914 55	123 124 88 S		134,310 50	257,435 38 S
99MFTDI18	ANTENNA TV	SER 144A	2008/07/01	9 750	11JUL01	16JUL01	1 161103
.. WBIR ..	344	216,700 00	220,000 00	3 300 00			-3,300 00
220 000 000	186,632 88	185,371 96	185,371 96	-2,842 13		4,103 05	1 240 92
99MFW111	FRESENIUS MEDICAL CA 7 375 15J 2011/06/15	7 375		01AUG01	06AUG01	1 137204	
.. WBIR ..	443	147 750 00	148 136 00	-386 00			-386 00
150,000 000	129 923 92	125,241 96	125,241 96	-339 43		5,021 39	4,681 94
.. WBIR ..	016	296 333 04	296 324 53	190CT01	190CT01	1 182778	8 51
300,000 000	250,539 81	250,527 58	250,527 58	8 51		5 04	12 23
				7 19			
.. WBIR ..	016	296,333 04	296,324 53	190CT01	190CT01	1 182778	-8 51
-300,000 000	-250,539 81	-250,527 58	-250,527 58	8 51		-5 04	-12 23
				-7 19			
.. WBIR ..	017	296 324 53	296,324 53	190CT01	190CT01	1 182778	00
300 000 000	250 532 42	250 527 58	250 527 58	00		5 04	5 04
				00			
.. WBIR ..	017	296,324 53	296,324 53	190CT01	190CT01	1 182778	00
-300 000 000	-250,532 62	-250,527 58	-250,527 58	00		-5 04	-5 04
				00			

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST				
99MFW111	TOTAL	147,750 00	148 136 00	-386 00 S			-386 00 S
-----	129,923 92	125,241 96	125,241 96	-339 43 S		5,021 39	4 681 94 S
99MGRE116	TELSTRA CORPORATION 4 375PCT 2011/06/29	6 375		26NOV01	29NOV01	1 134816	
.. WBIR ..	189	1,461,440 00	1,430 494 04	30,763 96			30,763 96
1,400,000 000	1 287,838 74	1,271,536 11	1,271,536 11	27 109 21		-10,806 58	16 302 63
99MHFD119	DEUTSCHE TELEKOM INT 5 875PCT 2006/07/11	5 875		07SEP01	14SEP01	1 105503	
.. WBIS ..	389	394,312 00	404,482 13	-10 170 13			-10,170 13
400 000 000	356,655 27	368,766 64	368,766 64	9,198 88		-2,912 49	-12 111 37
99MLOB112	DEPFA DEUTSCHE PFAND 4PCT 28FE 2003/02/28	4 000		28NOV01	03DEC01	1 128350	
.. WBIS ..	642	2,011,820 00	1 963,721 04	48 098 94			48,098 94
2,000,000 000	1,782,975 14	1,794,435 05	1,794,435 05	42,627 68		-54,087 59	-11,459 91
.. WBIS ..	642	2,011,820 00	1 963,721 04	48 098 94			48,098 94
-2,000 000 000	-1 782,975 14	-1,794,435 05	-1,794,435 05	-42 627 68		54,087 59	11 459 91
.. WBIS ..	656	2,011,820 00	1 964,260 89	47 559 11			47,559 11
2 000,000 000	1,782,975 14	1,794,913 47	1,794,913 47	42 149 25		-54,087 58	-11,938 33
99MLOB112	TOTAL	2 011,820 00	1,964,260 89	47,559 11 S			47 559 11 S
-----	1,782,975 14	1,794,913 47	1,794,913 47	42,149 25 S		-54,087 58	-11 938 33 S
99M12S118	FINDEXA	10 25PCT 2011/12/01	10 250	07DEC01	19DEC01	1 123028	
.. WBIR ..	258	103 750 00	100,000 00	3,750 00			3,750 00
100,000 000	92,384 16	88,580 00	88,580 00	3,339 19		464 97	3,804 16
INTERNATIONAL TOTAL		253 401 23	253,401 23	00			00
-----		227 772 46	227,772 46	00		00	00
		77,195,652 00	77,036,822 88	159,059 29 L			159,059 29 L
		69,245,377 54	67,639,660 33	139,584 64 L		1 442,968 11	1,582,552 75 L
		118,541,588 21	119,757,930 44	-1 213 310 98 S			-1,213,310 98 S
		105,943,004 87	106,127,409 69	-1,126 385 04 S		955 873 12	-170,511 92 S

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
EUR TOTAL	253,401 23 227,772 46	253,401 23 227,772 46	00 08	00	00 08
	427,622,934 80 385,887,930 51	426,741,230 49 372,217,301 12	819,704 64 L 734,744 19 L	12,915,124 88	819,704 64 L 13,649,869 07 L
	519,702,474 56 462,587,034 33	515,584 156 67 459,382,618 74	3,972,152 12 S 3,530,153 83 S	-346,975 08	3,972,152 12 S 3,183,178 75 S
** POUND STERLING **					
017774113	NATIONWIDE BLDG SOC 7 971PCT 2049/03/13 7 971		120CT01	170CT01	0 688682
** WB1R **	724 1,007,505 00 900,000 000 1,462 946 61	939,425 16 1,359,019 35	68,079 84 98,855 24	5,072 00	68,079 84 103,927 24
** WB2A **	223 223,890 00 200,000 000 325,099 24	213,910 72 380,736 71	9,979 28 14,490 40	9,872 13	9,979 28 24,362 53
017774113	TOTAL	223,890 00 325,099 24	9,979 28 L 14,490 40 L	9 872 13	9,979 28 L 24,362 53 L
	1,007,505 00 1,462,946 61	939,425 16 1,359,019 35	68,079 84 S 98,855 24 S	5,072 00	68,079 84 S 103,927 24 S
022152115	U K CONVERSION LOAN 9PCT LOAN 2011/07/12 9 000		18DEC01	19DEC01	0 686577
** WB2A **	289 683 436 00 520,000 000 995,425 13	705,030 87 1,017,197 72	-21,594 87 -31,452 95	9,680 34	-21,594 87 21,772 59
024041118	UK TREASURY STOCK 6PCT STOC 2028/12/07 6 000		03JUL01	06JUL01	0 711288
** WB2A **	034 3,054 780 00 2,700,000 000 4 294,716 07	3,072,600 00 4,327,142 45	-17,820 00 -25 053 14	-7,373 24	-17,820 00 -32,426 38
** WB2A **	216 1 658,720 00 1,400,000 000 2,403,816 61	1 592,255 07 2,242,334 10	66 464 93 96,320 96	65,161 55	66,464 93 161,482 51
** WB2A **	229 360,000 00 300,000 000 519,947 95	347,181 94 480 478 66	18,818 06 27,178 92	12,290 37	18,818 06 39,469 29
** WB2A **	231 359,550 00 300,000 000 519,298 02	341 181 94 480,478 67	18,368 06 26,528 99	12,290 36	18 368 06 38 819 35
** WB2A **			13NOV01	14NOV01	0 693097

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	249 2,195,370 00 1,730,000 000 3,167,478 73	2,038,273 30 2,920,467 44	157,096 70 224,659 05	20,352 24	157,096 70 247,011 29
024041118	TOTAL	7,628 420 00 10,905,257 38	7,385,492 25 10,450,901 32	242,927 75 L 351 634 78 L	242,927 75 L 454,354 06 L
030426113	U K TREASURY 5 75PCT S 2009/12/07 5 750		25MAY01	30MAY01	0 704101
** WB1R **	610 914,272 54 890,000 000 1,298,496 29	948,736 98 1,365 106 93	-34,464 44 -48,948 15	-17,662 49	-34,464 44 -66,610 64
** WB1R **	460 823,316 92 790,000 000 1,166,557 93	815,499 23 1,150,299 97	7,817 69 11,076 89	5,181 07	7,817 69 16,257 96
** WB1R **	239 1,063,500 01 1,000,000 000 1,503,575 51	1,063,500 00 1,503,575 49	27NOV01 01	28NOV01	0 707314 01
** WB1R **	CXL 239 -1,063,500 01 -1,000,000 000 -1,503,575 51	-1,063,500 00 -1,503,575 49	27NOV01 - 01	28NOV01	0 707314 - 01
** WB1R **	240 1,063,500 00 1,000,000 000 1,503,575 51	1,063,500 00 1,503,575 49	27NOV01 00	28NOV01	0 707313 00
** WB1R **	CXL 240 -1,063,500 00 -1,000,000 000 -1,503,575 51	-1,063,500 00 -1,503,575 49	27NOV01 00	28NOV01	0 707313 - 02
** WB1R **	264 1,063,500 00 1,000,000 000 1 503 575 51	1,063,500 00 1,503,575 49	27NOV01 00	07DEC01	0 707313 02
030426113	TOTAL	2,801,089 46 3,968,629 73	2 827 734 21 4,018,987 39	-26,646 75 S -37,871 26 S	-26,646 75 S -50,352 66 S
048930114	TREASURY NEW LONG 2032/06/07 4 250		04JUL01	09JUL01	0 710278
** WB2A **	044 704,800 00 800,000 000 992,287 53	708 400 00 997,639 69	-3,600 00 -5,068 44	-283 72	-3,600 00 -5,352 16
** WB2A **	197 952,200 00 1,000,000 000 1,375,500 72	885,743 80 1,247,401 79	66,456 20 95,999 32	32,099 61	66,456 20 128,098 93
** WB2A **	287 3 755,700 00 3,900,000 000 5,429,053 83	3,555 309 82 5 055,085 78	200 390 18 289,674 12	0.691778	200,390 18 373,968 09

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
048930114	TOTAL	5,412,700 00 7,796,842 08	5,149,453 42 7,300,127 26	243 246 38 L 380,605 00 L		116,109 82	263,246 38 L 496,714 82 L
064865119	U K TREASURY STOCK 5PCT STK 2004/06/07 5 000			19NOV01	20NOV01	0 708692	
.. WB2A ..	254	254 025 00	251 881 07	2,143 93			2,143 93
	250,000 000	358,442 03	365,028 62	3,025 19		-9,611 78	-6,586 59
088808113	TREASURY 8 50 STK 2005/12/07 8 500			04APR01	11APR01	0 696815	
.. WB1S ..	741	842,800 00	853 822 85	8 977 15			8,977 15
	750,000 000	1,238,205 26	1,244 678 45	12,883 12		-19 356 31	-6,473 19
.. WB1S ..	069	4,051,800 00	4,051 800 00	25MAY01	01JUN01	0 704101	
	3,400,000 000	5,754,572 14	5,754,572 14	00		00	00
.. WB1S ..	069	4,051,800 00	4,051 800 00	25MAY01	01JUN01	0 704101	
	-3,400,000 000	-5,754,572 14	-5,754,572 14	00		00	00
088808113	TOTAL	00	00	00		00	00
.. WB1S ..	741	842,800 00	853 822 85	8 977 15 S			8,977 15 S
	750,000 000	1,238,205 26	1,244 678 45	12,883 12 S		19 356 31	-6,473 19 S
088815118	TREASURY 8PCT STK 2015/12/07 8 000			03JUL01	06JUL01	0 711288	
.. WB2A ..	030	1 899 600 00	1 903,450 00	-4 050 00			-4,050 00
	1,500,000 000	2,670,648 18	2 680 910 21	-5 693 90		-4 548 13	-10,262 03
.. WB2A ..	042	1,395 108 92	1 396,010 00	04JUL01	09JUL01	0 710278	
	1,100,000 000	1,964,173 07	1,964,000 82	-901 08		559 17	-901 08
.. WB2A ..	173	727,720 00	709 999 46	07AUG01	09AUG01	0 705766	
	540 000 000	1,031 106 63	999 886 22	17,720 54		6,112 17	17,720 54
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	540,000 000	1,031,106 62	999,831 38	25,163 07		6,112 17	17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	-17,759 24		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,720 00	709 960 76	07AUG01	10AUG01	0 705766	
	-540 000 000	-1,031,106 62	999 831 38	25,163 07		-6,112 17	-17,759 24
.. WB2A ..	177	727,72					

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,000,000 000		1,618,228 17		1,590,761 88	21,802 56	5,663 73	27,466 29
WB2A **					08AUG01	0 707564	
CXL 186		-1,145,000 00		-1,129,573 29	-15,426 71		-15,426 71
-1,000 000 000		-1,618,228 17		-1,590,761 88	-21,802 56	-5,663 73	-27,466 29
WB2A **					15AUG01	0 695362	
196		457,920 00		451,620 01	6,299 99		6,299 99
400,000 000		658,534 69		635,971 74	9,060 01	13,502 94	22,562 95
WB2A **					04SEP01	0 692113	
201		1,143,799 72		1,127,131 45	16,668 27		16,668 27
1,000,000 000		1,652,619 90		1,587,131 98	24,083 16	41,404 76	45,487 92
WB2A **					04SEP01	0 692113	
CXL 201		-1,143,799 72		-1,127,131 45	-16,668 27		-16,668 27
-1,000 000 000		-1,652,619 90		-1,587,131 98	-24,083 16	-41,404 76	-45,487 92
WB2A **					04SEP01	0 692113	
203		1,143,900 80		1,127,131 45	16,768 55		16,768 55
1,000,000 000		1,652,764 79		1,587,131 98	24,228 85	41,404 76	45,632 81
089877117	TOTAL	6,371,273 39		6,333,284 75	37,988 64 L		37,988 64 L
		9,032,393 56		8,918,896 61	54,377 36 L	59,119 59	113,496 95 L
090715114	U K TREASURY STOCK 2 SPCT IN 2009/05/20	1 000			03JUL00	0 660633	
WB1E **							
085		1,691,142 00		1,634,875 00	54,267 00		54,267 00
750,000 000		2,559,881 20		2,677,108 24	82,143 94	-199,370 98	117,227 04
WB1E **					03JUL00	0 660633	
397		1,691,142 00		1,634,875 00	54,267 00		54,267 00
750,000 000		2,559,881 20		2,677,108 24	82,143 94	199,370 98	117,227 04
WB1E **					03JUL00	0 660633	
CXL 397		-1,691,142 00		-1,634,875 00	-54,267 00		-54,267 00
-750,000 000		-2,559,881 20		-2,677,108 24	-82,143 94	199,370 98	117,227 04
WB1E **					04JAN01	0 669703	
328		1,652,925 00	2009/05/20	1,493,378 91	-159,546 09		-159,546 09
750,000 000		2,468,144 32		2,438,014 41	-238,234 10	208,102 19	-30,131 91
WB1E **					13MAR01	0 688421	
729		1,638,022 58		1,656,900 00	-18,877 42		-18,877 42
750,000 000		2,379,390 78		2,508,049 10	27,421 33	-101,236 99	128,658 32
WB1E **					13MAR01	0 688421	
812		1,630,500 00		1,665,233 23	34,733 23		34,733 23
750,000 000		2,368,463 49		2,723,488 11	50,453 47	304,571 15	355,024 62

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
090715114	TOTAL	6,612,589 58		6,452,387 14	-89,423 28 L		-89,423 28 L
		9,775,881 79		10,346,659 86	-133,058 02 L	212,065 37	79,007 35 L
091283114	U K TREASURY LOAN 9 000 LM 2008/10/13	9 000			06AUG01	0 705343	
WB2A **							
174		761,311 55		750,377 07	10,934 48		10,934 48
620,000 000		1,079,349 41		1,056,762 44	15,502 36	7,104 61	22,406 97
WB2A **					06AUG01	0 705343	
CXL 174		-761,311 55		-750,377 07	-10,934 48		-10,934 48
-620,000 000		-1,079,349 41		-1,056,762 44	-15,502 36	-7,104 61	-22,406 97
WB2A **					07AUG01	0 705766	
175		761,360 00		750,336 07	11,023 93		11,023 93
620,000 000		1,078,771 15		1,056,685 56	15,619 81	6,465 78	22,085 59
WB2A **					14AUG01	0 699912	
195		1,237,700 00		1,209,756 59	27,943 41		27,943 41
1,000,000 000		1,768,365 17		1,703,642 00	39,924 18	24,798 99	64,723 17
WB2A **					12DEC01	0 692401	
279		3,708,600 00		3,605,011 51	103,588 49		103,588 49
3,000,000 000		5,354,144 78		5,075,758 81	149,607 66	130,778 31	280,385 97
091283114	TOTAL	5,707,660 80		5,565,104 17	142,555 83 L		142,555 83 L
		8,203,281 10		7,836,086 37	205,151 65 L	162,043 08	367,194 73 L
099979119	U K TREASURY STOCK 8PCT STK 2021/06/07	8 000			04JUL01	0 710278	
WB2A **							
052		4,977,610 00		4,993,150 00	-15,540 00		-15,540 00
3,700,000 000		7,007,974 34		7,031,852 93	-21,878 76	-1,999 83	-23,878 59
WB2A **					12DEC01	0 692401	
284		590,730 00		564,825 50	25,904 50		25,904 50
420,000 000		853,141 68		795,373 10	37,412 57	20,374 81	57,788 58
099979119	TOTAL	5,568,340 00		5,557,975 50	10,364 50 L		10,364 50 L
		7,861,136 02		7,827,226 03	15,533 81 L	18,376 18	33,909 99 L
099983111	U K TREASURY STOCK 7 SPCT ST 2006/12/07	7 500			12DEC01	0 692401	
WB2A **							
283		412,476 00		412,721 97	-245 97		-245 97
370,000 000		595,718 58		597,604 98	-355 24	-1,531 36	-1,886 60

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
447778114	ING BANK NV	7PCT EURO 2010/10/05	7 000	25OCT01	30OCT01	0 698519
.. WB1R ..	005	954,630 00	949,837 44	4,792 56		4 792 56
	900,000 000	1,366,648 58	1 347,884 73	6,861 03	11,902 82	18,763 85
.. WB2A ..	232	668,241 00	650,870 83	17,370 17		17,370 17
	630 000 000	956,654 00	915,045 38	24 867 14	16,741 48	41 608 62
447778114	TOTAL	668 241 00	650,870 83	17,370 17 L		17,370 17 L
-----		956,654 00	915,045 38	24,867 14 L	16,741 48	41,608 62 L
		954,630 00	949 837 44	4,792 56 S		4 792 56 S
		1,366,648 58	1,347,884 73	6,861 03 S	11,902 82	18,763 85 S
458796112	TELEWEST COMMS	9 875 CMV 2010/02/01	9 875	07MAR01	12MAR01	0 684182
.. WB1R ..	273	240 625 00	219 998 22	20 626 78		20 626 78
	250,000 000	351,697 35	332 583 21	30 148 09	-11 033 95	19,114 14
.. WB1R ..	CXL 273	-240,625 00	219,998 22	-20 626 78		20 626 78
	-250,000 000	-351,697 35	332,583 21	-30,148 09	11,033 95	-19,114 14
.. WB1R ..	309	240,625 00	219,998 22	20 626 78		20 626 78
	250,000 000	351,697 35	332 583 21	30,148 09	-11,033 95	19,114 14
458796112	TOTAL	240,625 00	219,998 22	20,626 78 S		20 626 78 S
-----		351,697 35	332 583 21	30,148 09 S	11 033 95	19 114 14 S
466506115	HCA INC	8 75PCT H 2010/11/01	8 750	10JUL01	13JUL01	0 709170
.. WB1R ..	312	132,500 00	133 586 34	1,086 34		-1 086 34
	125,000 000	186,838 13	190,610 28	1 531 85	-2,240 30	-3,772 15
481339112	LA POSTE	5 625PTC 2014/12/19	5 625	26JUL01	31JUL01	0 700918
.. WB2A ..	142	246,125 00	243 393 35	2,731 65		2,731 65
	250 000 000	351,146 64	342,187 16	3,897 25	5,062 23	8 959 48
.. WB2A ..	141	246,250 00	243,393 35	27JUL01	31JUL01	0 701311
	250 000 000	353,979 91	342 187 15	4,856 65	4 867 66	4 856 65
.. WB2A ..	CXL 141	246,250 00	243,393 35	4 856 65		-4,856 65
	250 000 000	-353,979 91	-342,187 15	-4,925 10	4,867 66	-11,792 76

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
481339112	TOTAL	246,125 00	243,393 35	2 731 65 L		2,731 65 L
		351,146 64	342,187 16	3,897 25 L	5,062 23	8,959 48 L
481750110	WAL MART STORES	5 75PCT B 2030/12/19	5 750	06NOV01	09NOV01	0 685401
.. WB2A ..	237	747,684 00	668 358 57	79 325 43		79,325 43
	690,000 000	1,090,870 89	940 986 44	115,735 80	34 148 65	149 884 45
543636117	EUROPEAN INVESTMENT	4PCT 7DEC 2028/12/07	6 000	20DEC01	27DEC01	0 691181
.. WB2A ..	291	721,350 00	746 581 08	-25,231 08		-25,231 08
	630,000 000	1,043,648 48	1,089,265 19	-36,504 38	-9,112 41	45 616 71
543802115	AUSTRIA (REPUBLIC OF	6 25PCT 1 2004/04/14	6 250	10OCT01	15OCT01	0 690036
.. WB2A ..	217	1,440 000 00	1,613,046 19	26,953 81		26,953 81
	1,600,000 000	2,374,687 59	2,267,724 17	39,061 45	69 901 97	108 963 62
557896110	POLESTAR CORP	10 5PCT S 2008/05/30	10 500	09MAR01	14MAR01	0 681060
.. WB1R ..	290	160 000 00	237 016 37	-77,016 37		-77 016 37
	250,000 000	234 927 91	358 346 96	-113,083 09	10,335 96	-123 419 05
561805115	CARLTON COMMUNICATIONS PLC	2009/03/02	5 625	15MAR01	20MAR01	0 693337
.. WB1R ..	323	858 186 00	806,409 94	51,576 04		51 576 04
	900,000 000	1,237,761 73	1,202 538 15	74 388 15	-39,144 57	35,223 58
567448118	SUNAMERICA INSTITUTION	5 375PCT 2009/12/07	5 375	09MAR01	16MAR01	0 681060
.. WB1R ..	308	967,370 00	930,083 87	37,286 13		37 286 13
	1,000 000 000	1,420 388 81	1 344,686 81	54,747 28	20,954 80	75,702 00
571685119	ENTERPRISE OIL PLC	7 25PCT 0 2009/07/08	7 250	27NOV01	30NOV01	0 707314
.. WB1R ..	197	1 862 900 00	994 610 40	68,289 60		68 289 60
	1,000 000 000	1,502,727 22	1 504 874 11	96,547 79	-98 694 68	-2 146 89
587624110	MCDONALDS CORP	6 375PCT 2020/02/03	6 375	19JUN01	22JUN01	0 713725
.. WB1R ..	187	607 500 00	609 422 88	-1 922 88		-1 922 88
	600 000 000	851,168 17	881,629 94	-2 694 15	-27,767 62	30,461 77

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
592354117	BANK OF SCOTLAND CAP 8 117PCT		2010/05/31	8 117	23NOV01	28NOV01	0 709371	
.. WB2A ..	269	548,905 00	544,084 52	24,820 48				24,820 48
	510,000 000	801,985 14	765,139 01	34,989 42		1,856 71		36,846 13
.. WB1R ..	271	386,155 00	351,993 83	34,161 17	12DEC01	17DEC01	0 492401	34,161 17
	350,000 000	557,704 28	529,587 16	49,337 26		-21,220 14		28,117 12
592354117	TOTAL	955,060 08	896,078 35	58,981 65 L		-19,363 43		58,981 65 L
		1,359,689 42	1,294,726 17	84,326 68 L				64,963 25 L
701635117	CALA GROUP HLDGS 12PCT 01J		2010/06/01	12 000	31JUL01	03AUG01	0 701705	
.. WB1R ..	437	72,150 00	68,466 13	3,683 87				3,683 87
	65,000 000	102,820 99	99,213 14	5,249 88		-1,442 85		3,607 83
702207114	DAIMLERCHRYSLER MORT 7 5PCT BD		2006/12/07	7 500	16OCT01	22OCT01	0 690632	
.. WB2A ..	227	401,736 00	409,375 87	-7,639 87				-7,639 87
	400,000 000	581,693 29	576,343 08	-11,062 14		16,412 35		5,350 21
704938112	ABBEY NATIONAL PLC 7 037PCT		2049/12/29	7 037	18JUL01	23JUL01	0 705965	
.. WB2A ..	117	207,128 00	206,809 39	318 61				318 61
	200,000 000	293,396 98	291,065 25	451 31		1,880 42		2,331 73
.. WB2A ..	155	333,088 00	332,761 67	326 33	01AUG01	06AUG01	0 697788	326 33
	320,000 000	477,348 42	468,868 70	467 66		8,012 06		8,479 72
.. WB2A ..	222	188,550 00	186,872 04	1,677 96	10OCT01	15OCT01	0 690036	1,677 96
	180,000 000	273,246 61	266,460 92	2,431 70		4,353 99		6,785 69
704938112	TOTAL	728,766 01	726,443 10	2,322 90 L		14,246 47		2,322 90 L
		1,043,992 01	1,026,394 87	3,350 67 L				17,597.14 L
705453111	AES CORP 8 375PCT		2011/03/01	8 375	09JUL01	12JUL01	0 710278	
.. WB1R ..	315	77,200 00	80,000 00	-2,800 00				2,800 00
	80,000 000	108,489 83	115,975 98	-3,942 12		-3,344 03		-7,286 15

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
717422112	SCOTTISH MUTUAL ASSU 7 25PCT P		2049/12/31	1 000	27JUL01	01AUG01	0 701311	
.. WB2A ..	147	198,960 00	198,518 58	441 42				441 42
	200,000 000	283,697 25	281,201 74	629 42		1,866 09		2,495 51
724024117	MELLON FUNDING CORP 6 375PCT		2011/11/08	6 375	30OCT01	08NOV01	0 687474	
.. WB1R ..	031	914,040 00	899,055 00	14,985 00				14,985 00
	900,000 000	1,329,563 01	1,287,087 39	21,797 19		20,678 43		42,475 62
.. WB1R ..	CXL 031	-914,040 00	-899,055 00	-14,985 00	30OCT01	08NOV01	0 687474	-14,985 00
	-900,000 000	-1,329,563 01	-1,287,087 39	-21,797 19		-20,678 43		-42,475 62
.. WB1R ..	288	914,040 00	899,055 00	14,985 00	30OCT01	30OCT01	0 687474	14,985 00
	900,000 000	1,329,563 01	1,287,087 39	21,797 19		20,678 43		42,475 62
.. WB2A ..	236	639,828 00	629,338 50	10,489 50	30OCT01	08NOV01	0 687474	10,489 50
	630,000 000	930,494 11	900,961 18	15,258 03		14,474 90		29,732 93
.. WB2A ..	CXL 236	-639,828 00	-629,338 50	-10,489 50	30OCT01	08NOV01	0 687474	-10,489 50
	-630,000 000	-930,494 11	-900,961 18	-15,258 03		-14,474 90		-29,732 93
.. WB2A ..	272	930,494 11	900,961 18	29,732 93	30OCT01	30OCT01	0 687474	29,732 93
	630,000 000	1,353,788 09	1,289,814 28	43,249 53		20,722 28		63,971 81
.. WB2A ..	CXL 272	-930,494 11	-900,961 18	-29,732 93	30OCT01	30OCT01	0 687474	-29,732 93
	-630,000 000	-1,353,788 09	-1,289,814 28	-43,249 53		-20,722 28		-63,971 81
.. WB2A ..	274	639,828 00	629,338 50	10,489 50	30OCT01	08NOV01	0 687474	10,489 50
	630,000 000	930,494 11	900,961 18	15,258 03		14,474 90		29,732 93
724024117	TOTAL	639,828 00	629,338 50	10,489 50 L		14,474 90		10,489 50 L
		930,494 11	900,961 18	15,258 03 L				29,732 93 L
		914,040 00	899,055 00	14,985 00 S		20,678 43		14,985 00 S
		1,329,563 01	1,287,087 39	21,797 19 S				42,475 62 S

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/L BASE SECY CM/L	STL DT BASE CURR CM/L	SELL RATE	NET SECY CM/L NET BAS SECY CM/L
99JVRN117	SCOTTISH + SOUTH ENE 5 875PCT	2022/09/22 5 875	22NOV01	27NOV01	0 708015	
.. WB2A ..	265 513 570 00	470 810 92	42 751 08			42 751 08
	510 000 000	725 365 99	60 381 60		2 117 15	62 498 75
99JWDN118	TRANSCO 5 375PCTN	2009/12/07 5 375	07AUG01	10AUG01	0 705766	
.. WB1R ..	461 945 100 00	937 761 90	7 338 10			7 338 10
	1 000 000 000	1 359 112 40	10 397 34		22 603 32	-12 205 96
99KBA115	RAILTRACK PLC 5 875PCT	2009/12/07 5 875	24MAY01	30MAY01	0 708943	
.. WB1R ..	405 889 565 40	893 154 11	-3 588 71			-3 588 71
	951 000 000	1 254 777 04	5 062 04		-38 574 87	-43 636 93
99KFX111	BAA PLC 6 375PCT	2028/08/04 6 375	02OCT01	05OCT01	0 683387	
.. WB2A ..	212 508 776 00	530 935 96	-22 159 96			-22 159 96
	510 000 000	744 491 77	-32 424 66		29 418 20	-3 008 46
99KMN119	GKN PLC 6 75PCT 2	2019/10/28 6 750	07SEP01	12SEP01	0 683488	
.. WB2A ..	204 285 810 00	281 637 47	4 172 53			4 172 53
	300 000 000	418 168 78	6 104 83		15 541 88	21 644 71
.. WB2A ..	204 286 350 00	281 637 47	4 712 53			4 712 53
	300 000 000	418 958 86	6 894 91		15 541 88	22 436 79
99KMN119	TOTAL	572 160 00	8 885 06 L			8 885 06 L
		837 127 64	12 999 74 L		31 083 76	44 083 50 L
99KOBW113	LUXFER HOLDINGS PLC 10 125PCT	2009/05/01 10 125	05JUL01	10JUL01	0 714235	
.. WB1R ..	292 185 850 00	167 247 79	18 602 21			18 602 21
	180 000 000	260 208 47	26 044 94		-18 614 51	7 430 43
.. WB1R ..	798 171 000 00	167 558 02	3 441 98			3 441 98
	180 000 000	243 888 88	4 909 13		-14 266 19	-9 357 06
99KOBW113	TOTAL	171 000 00	3 441 98 L			3 441 98 L
		243 888 88	4 909 13 L		-14 266 19	-9 357 06 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CM/L BASE SECY CM/L	STL DT BASE CURR CM/L	SELL RATE	NET SECY CM/L NET BAS SECY CM/L
99LFD118	ROLLS ROYCE PLC 7 375PCT	2016/06/14 7 375	07SEP01	12SEP01	0 683480	
.. WB2A ..	205 179 685 00	177 204 36	2 480 64			2 480 64
	165 000 000	262 897 23	3 629 43		9 786 75	13 414 18
.. WB2A ..	209 179 553 00	177 204 36	2 348 64			2 348 64
	165 000 000	262 784 10	3 436 30		9 786 75	13 223 05
99LFD118	TOTAL	359 238 00	4 829 28 L			4 829 28 L
		525 601 33	7 065 73 L		19 573 50	24 639 23 L
99LHMS118	GENERAL MOTORS ACCEP 7PCT 07DE	2005/12/07 7 000	10AUG01	15AUG01	0 700329	
.. WB2A ..	192 693 718 00	682 767 43	10 950 57			10 950 57
	670 000 000	990 560 16	15 636 32		7 785 08	23 421 40
99LXKY113	GALA GROUP HOLDINGS 12PCT 01J	2010/06/01 12 000	09MAY01	09MAY01	0 698470	
.. WB1R ..	528 00	210 836 66	-210 836 66			-210 836 66
	200 000 000	00	-301 855 00		-3 660 84	-305 515 84
.. WB1R ..	528 00	210 836 66	210 836 66			210 836 66
	-200 000 000	00	301 855 00		3 660 84	305 515 84
99LXKY113	TOTAL	00	00 S			00 S
		00	00 S		00	00 S
99HBF115	UNITED BISCUITS FIN 10 75PCT	2011/04/15 10 750	02NOV01	07NOV01	0 683995	
.. WB1R ..	066 75 950 00	70 000 00	5 950 00			5 950 00
	70 000 000	111 038 83	8 698 89		1 771 01	10 469 90
99HFXD116	P + O PRINCESS CRUIS 7 12PCT 2	2012/06/25 7 125	23NOV01	28NOV01	0 709371	
.. WB1R ..	181 158 259 60	180 486 51	-22 226 91			-22 226 91
	180 000 000	223 098 50	-31 333 27		1 453 04	-32 786 31
.. WB2A ..	268 79 129 80	90 353 22	11 223 42			-11 223 42
	90 000 000	111 549 24	-15 821 65		-450 65	-16 472 30

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST BASE	LOCAL COST	SECTY GN/L	CURR GN/L	GM/L	NET SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET						BAS SECTY GN/L
99MEXDII6	TOTAL						
	79,129 80	90,353 22	-11,223 42 L				-11,223 42 L
	111,549 24	128,821 54	-15,821 45 L			-650 65	-16,472 30 L
	158,259 60	180,486 51	-22,226 91 S				-22,226 91 S
	223,098 50	255,884 81	-31,333 27 S			-1 453 04	-32,786 31 S
GBP TOTAL	00	00	00			00	00
-----	00	00	00			00	.00
	49,869,384 19	68 478,515 53	941,242 94 L				941,242 94 L
	100,052,161 52	98 658,230 31	1,352,640 87 L			691,075 76	2,043,716 63 L
	11,910 320 46	11,803,710 72	106,609 74 S				106,609 74 S
	17,048 521 35	17,042,200 91	154,553 31 S			-148,232 87	6,320 44 S
		** GREEK DRACHMA **					
4089J6I17	GREECE(REP OF)	6PCT BND	2010/05/19	4 800	01JAN01	01JAN01	362 765957
** WBIR **							
	036	341 00	293 93	47 07			47 07
	830	94	79	13		02	15
** WBIR **					09JAN01	12JAN01	362 500072
	077	394 315 900 00	389 505,823 00	4 810,877 00			4,810,877 00
1,100,000 000	1,087,747 79	1,041,592 22	13,271 38			32,904 19	46,175 57
4089J6I17	TOTAL	394 316,241 00	389,505,316 93	4,810,924 07 S			4,810,924 07 S
-----	1,087,748 73	1,041,593 01	13,271 51 S			32,904 21	46,175 72 S
561347I16	GREECE(REP OF)	6 3PCT BD	2009/01/29	6 300	01JAN01	01JAN01	361 000080
** WBIR **							
	035	361 00	303 47	57 33			57 33
	880	1 00	86	16		- 02	14
** WBIR **					04JAN01	08JAN01	360 620159
	048	00	690 144,549 16	-690,144,549 16			-690,144,549 16
2,000,000 000	00	1,956,051 29	-1,913,771 40			-42,279 89	-1,956,051 29
** WBIR **					04JAN01	08JAN01	360 620159
CXL 048	00	-690 144,549 16	690,144,549 16				690,144,549 16
-2,000,000 000	00	-1,956,051 29	1,913,771 40			42,279 89	1,956,051 29
** WBIR **					04JAN01	08JAN01	6844 184554
	049	726,887,900 00	690,144 549 16	36,743,350 84			36,743,350 84
2,000,000 000	112,112 39	1,957,153 01	5,368 55			-1,850,409 17	-1,845,040 62

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MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET	SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	ME1 BAS SECY GN/LS	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	ME1 BAS SECY GN/LS	GN/LS
561367116	TOTAL	726 888 261 00	690,144 852 83	36,743 408 17 S			36,743,408 17 S	
		112,113 39	1,957,153 87	5,368 71 S	-1,850,409 19		-1,845,040 48 S	
567349318	GREECE (REP OF)	7 6PCT BD 2002/01/22	7 600	01JAN01	01JAN01	361 728395		
" WB1A "								
	204	293 00	248 46	44 54			44 54	
	720	81	71	12	- 02		10	
593455116	GREECE (REP OF)	5 95PCT B 2005/03/24	5 950	01JAN01	01JAN01	364 077469		
" WB1R "								
	834	375 00	324 08	50 92			50 92	
	920	1 03	85	14	04		18	
GRD TOTAL		293 00	248 46	44 54 L			44 54 L	
-----		81	71	12 L	- 02		10 L	
	1,121,204 877 00	1,079 650 493 84	41,554,383 16 S				41,554,383 16 S	
	1,199,883 15	2,998,747 73	18,640 36 S	-1,817,504 94			-1,798,864 58 S	
		" HUNGARIAN FORINT "						
703594114	HUNGARY GOVT	9 5PCT 12 2003/06/12	9 500	20SEP01	25SEP01	279 890015		
" WB1R "								
	568	708,023,360 00	713 713,062 25	-5 689,702 25			-5,689,702 25	
	710,000,000 000	2,529,648 51	2 431,255 53	-20,328 35	118,721 33		98,392 98	
99MKUR114	HUNGARY GOVERNMENT	8 5PCT 24 2003/11/24	8 500	20SEP01	25SEP01	279 890015		
" WB1R "								
	578	695,512,450 00	701,653,147 58	-6,140,697 58			-6,140,697 58	
	710,000,000 000	2 484,949 13	2,526 056 88	21,939 68	-19,168 07		-41,107 75	
HUF TOTAL		1,403,535,810 00	1,415,366,209 83	-11 830,399 83 S			-11,830,399 83 S	
-----		5,014,597 64	4,957,312 41	-42,268 03 S	99,553 24		57,285 23 S	
		" JAPANESE YEN "						
597437115	TOYOTA MOTOR CREDIT	0 625PCT 2003/05/23	0 625	08DEC00	15DEC00	111 294998		
" WB1S "								
	CXL 405	-99,720,000 00	-99,758,379 00	38,379 00			38,379 00	
	-100,000,000 000	895,997 14	-929,841 77	344 84	33,499 79		33,844 63	
" WB1S "								
	696	99 720,000 00	99,758 379 00	-38,379 00			-38,379 00	
	100 000,000 000	895,997 14	929,841 77	-344 84	-33,499 79		-33,844 63	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
597437115	TOTAL	00 00	00 S 00 S	00	00 S 00 S
620821111	JAPAN GOVT OF 2 4PCT 20 7020/03/20 2 400		12JAN01	18JAN01 117 980053	
.. WBIM ..	543 525,160,000 00	500,982,385 00	24,177,615 00		24,177,615 00
500,000,000 000	4,451,260 93	4,655,490 31	204,929 68	-409,159 04	-204,229 38
624734112	JAPAN (GOVT OF) 2 2PCT 20 2020/06/22 2 200		16MAY01	21MAY01 123 625691	
.. WBIM ..	004 533,393,280 00	512,595,478 00	20,797,802 00		20,797,802 00
504,000,000 000	4,314,582 80	4,344,811 81	168,232 84	-198,461 05	-30,229 81
625735118	JAPAN GOVT OF 1 1PCT 20 2005/06/20 1 100		16MAY01	25MAY01 123 625691	
.. WBIM ..	064 2,613,804,480 00	2,566,686,962 00	47,117,518 00		47,117,518 00
2,536,000,000 000	21,142,890 76	21,756,262 72	381,130 47	994,502 43	-613,371 96
.. WBIM ..	064 -2,613,804,480 00	-2,566,686,962 00	-47,117,518 00	123 625691	-47,117,518 00
-2,536,000,000 000	-21,142,890 76	21,756,262 72	-381,130 47	994,502 43	613,371 96
.. WBIM ..	196 2,613,804,480 00	2,566,686,962 00	47,117,518 00	123 625691	47,117,518 00
2,536,000,000 000	21,142,890 76	21,756,262 72	381,130 47	994,502 43	-613,371 96
625735118	TOTAL 2,613,804,480 00	2,566,686,962 00	47,117,518 00 S		47,117,518 00 S
-----	21,142,890 76	21,756,262 72	381,130 47 S	-994,502 43	-613,371 96 S
647558118	JAPAN 3PCT 20SE 2005/09/20 3 000		12JAN01	18JAN01 117 980053	
.. WBIM ..	542 2,530,115,000 00	2,490,971,876 00	39,143,124 00		39,143,124 00
2,300,000,000 000	21,445,277 71	23,158,008 24	331,777 47	-2,044,500 00	-1,712,722 53
99LRYU119	WESTLAND UTRECHT HYP FRN 30AUG 2002/08/30 1 000		08DEC00	15DEC00 111 294998	
.. WBIS ..	404 30,922,500 00	-30,911,927 00	-10,573 00		10,573 00
CXL 31,000,000 000	-277,842 67	-288,127 59	95 00	10,379 92	10,284 92
.. WBIS ..	698 30,922,500 00	30,911,927 00	10,573 00	111 294999	10,573 00
31,000,000 000	277,842 67	288,127 59	95 00	-10,379 92	-10,284 92

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99LRYU119	TOTAL	00 00	00 S 00 S	00	00 S 00 S
JPY TOTAL	6,202,472,760 00	6,071,236,701 00	131,236,059 00 S		131,236,059 00 S
-----	51,354,012 20	53,914,565 08	1,086,069 66 S	-3,646,622 54	-2,560,552 88 S
..	NORWEGIAN KRONE				..
540788119	NORWAY (KINGDOM OF) 5 5PCT 15 2009/05/15 5 500		28JUN01	04JUL01 9 280500	
.. WBIS ..	176 14,452,452 88	15,009,676 32	-357,223 44		357,223 44
15,670,000 000	1,578,843 05	1,740,154 64	-38,491 83	-122,819 76	-141,311 59
.. WBIS ..	188 6,595,256 00	6,923,454 32	-328,198 32	02JUL01 05JUL01 9 400100	-328,198 32
7,120,000 000	701,615 52	786,156 52	-34,914 34	-49,626 66	-84,541 00
.. WBIS ..	195 3,842,900 00	4,035,471 76	-192,571 76	03JUL01 06JUL01 9 351300	-192,571 76
4,150,000 000	410,948 21	458,228 68	-20,593 05	-26,687 42	-47,280 47
.. WBIS ..	195 3,842,900 00	4,035,471 76	192,571 76	03JUL01 06JUL01 9 351300	192,571 76
-4,150,000 000	-410,948 21	-458,228 68	20,593 05	26,687 42	47,280 47
.. WBIS ..	694 3,842,900 00	4,035,471 75	-192,571 75	03JUL01 06JUL01 9 351299	-192,571 75
4,150,000 000	410,948 21	458,228 68	-20,593 05	-26,687 42	47,280 47
.. WBIR ..	606 19,971,000 00	20,167,289 63	196,289 63	24SEP01 28SEP01 8 740499	-196,289 63
21,000,000 000	2,284,880 99	2,350,145 84	22,457 49	42,807 34	-45,264 85
.. WBIR ..	789 10,164,000 00	10,086,769 98	77,230 10	190CT01 24OCT01 8 888500	77,230 10
10,500,000 000	1,143,500 03	1,175,327 54	8,688 77	-40,516 28	-31,827 51
.. WBIR ..	036 10,279,500 00	10,088,158 82	191,341 18	31OCT01 05NOV01 8 899700	191,341 18
10,500,000 000	1,155,038 93	1,175,475 96	21,499 73	-41,936 76	-20,437 03
540788119	TOTAL 40,414,500 00	40,342,218 35	72,281 65 L		72,281 65 L
-----	4,583,419 95	4,700,969 34	7,731 01 L	-125,260 40	-117,529 39 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	25,090,608 88 2,691,406 78	25,968,602 39 2,984,539 84	-877,993 51 S -93,999 22 S	-199,133 84	-877,993 51 S -293,133 04 S
NOK TOTAL	40,414,500 00 4,583,419 95	40,342,218 35 4,780,949 34	72,281 65 L 7,731 01 L	-125,260 40	72,281 65 L -117,529 39 L
	25,090,608 88 2,691,406 78	25,968,602 39 2,984,539 84	-877,993 51 S -93,999 22 S	-199,133 84	-877,993 51 S -293,133 04 S
** NEW ZEALAND DOLLAR **					
601694115	NEW ZEALAND GOVT 7PCT BDS 2009/07/15 7 000		08MAR01	13MAR01	2 374169
** WBIR **	288 2,330,000 000	2,494,334 90 1,050,614 72	88,217 65 37,157 27	67,306 92	88,217 65 104,464 19
** WBIR **	474 3,920,000 000	4,046,869 93 1,711,623 39	09AUG01 -138,199 18 -58,451 33	14AUG01 2 364346 67,533 85	-138,199 18 9,082 52
601694115 TOTAL	4,541,204 83 2,762,238 11	6,591,188 36 2,648,691 40	-49,981 53 S -21,294 06 S	134,840 77	-49,981 53 S 113,546 71 S
613404115	NEW ZEALAND GOVERNME 5 5PCT 15 2003/04/15 5 500		28MAR01	02APR01	2 443194
** WBIR **	365 2,470,000 000	2,456,830 90 1,005,580 77	-5,300 58 -2,169 53	-29,297 08	-5,300 58 -31,466 61
615830119	NEW ZEALAND GOVT 6PCT BDS 2011/11/15 6 000		08JAN01	11JAN01	2 219510
** WBIR **	064 2,330 000 000	2,329,777 53 1,049,681 03	88,619 87 39,927 67	128,378 34	88,619 87 168,306 03
** WBIR **	308 2,330,000 000	2,337,507 19 972,403 06	13MAR01 27,637 99 11,497 40	14MAR01 2 403846 -22,404 83	27,637 99 -10,907 43
** WBIR **	472 3 930,000 000	3,772,780 27 1,595,697 19	09AUG01 -152,177 17 -64,363 33	14AUG01 2 364346 63,165 64	-152,177 17 -1,197 69
615830119 TOTAL	8,440,064 99 3,617,781 28	8,475,984 30 3,461,580 37	-35,919 31 S -12,938 26 S	169,139 17	-35,919 31 S 156,200 91 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
663054117	NEW ZEALAND 8PCT LN 1 2004/04/15 8 000		15FEB01	20FEB01	2 349072
** WBIR **	233 2,170,000 000	2,292,574 40 975,948 97	-14,275 28 -6,076 99	-57,434 14	-14,275 28 -63,511 13
** WBIR **	364 2,170,000 000	2,301,488 16 942,080 84	28MAR01 -7,327 90 -2,999 31	02APR01 2 443194 -26,116 83	-7,327 90 -29,116 14
663054117 TOTAL	4,594,262 56 1,918,029 81	4,615,865 74 2,010,657 08	-21,603 18 S -9,076 30 S	-83,550 97	-21,603 18 S -92,627 27 S
665533110	NEW ZEALAND GOVT OF 4 5PCT 15 2016/02/15 4 500		21MAY01	24MAY01	2 341646
** WBIR **	577 1,990,000 000	2,134,993 21 911,748 92	-63,134 63 -26,961 65	16,171 74	-63,134 63 -10,789 91
NZD TOTAL	24,167,358 49 10,215,378 89	24,343,297 72 10,080,515 06	-175,939 23 S -72,439 80 S	207,303 63	-175,939 23 S 134,863 83 S
** POLISH ZLOTY **					
445714111	POLAND GOVT OF 8 5PCT BD 2005/06/12 8 500		12APR01	19APR01	4 004500
** WBIR **	478 6,800,000 000	5,820,800 00 1,453,564 74	-59,308 91 -14,810 57	38,714 21	-59,308 91 23,903 64
** WBIR **	597 550,000 000	458,700 00 114,761 08	23MAY01 -19,059 21 -4,768 38	25MAY01 3 997000 3,464 45	-19,059 21 -1,303 93
** WBIS **	214 1,139,000 000	941,953 00 224,007 84	06JUL01 -55,384 76 -13,171 17	13JUL01 4 205000 -6,211 01	-55,384 76 -19,382 18
** WBIR **	294 11,750 000 000	9,699,625 00 2,306,688 46	06JUL01 -542,584 11 -129 033 08	10JUL01 4 205000 -54,925 14	-542,584 11 -183,958 22
445714111 TOTAL	16,921,078 00 4,099,022 12	17,597,414 99 4,279,762 81	-676,336 99 S -161,783 20 S	-18,957 49	-676,336 99 S -188,740 69 S

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL	BASE	COST	SECY GN/LS	BASE	CURR GN/LS	NET	SECY GN/LS
5A5114114	POLAND (GOVT OF)	4PCT BDS	2009/11/24	6 000			22FEB01	24FEB01	4 152500		
.. WBIR ..	250		4,221,562 50			4,218,461 35	3,101 15				3,101 15
5 700 000 000			1,016 631 54			1,033,278 01	746 82		-17,393 29		-16,646 47
.. WBIR ..	250		-4,221 562 50			-4,218 461 35	-3,101 15				-3,101 15
-5 700,000 000			-1,016 631 54			-1,033,278 01	-746 82		17,393 29		16,646 47
.. WBIR ..	370		4,221,562 50			4,218,461 36	3,101 14				3,101 14
5,700 000 000			1,016 631 54			1 033,278 01	746 81		-17,393 28		-16,646 47
.. WBIR ..	370		-4,221 562 50			-4 218,461 36	-3,101 14				-3,101 14
-5 700 000 000			-1,016 631 54			-1 033,278 01	-746 81		17 393 28		16,646 47
.. WBIR ..	444		4,221,562 50			4,218,461 36	3,101 14				3,101 14
5,700 000 000			1,016 631 54			1 033,278 01	746 81		-17 393 28		-16 646 47
.. WBIR ..	094		4,627 400 00			5 016,757 60	-389 357 60				-389,357 60
6 800,000 000			1 171 197 17			1 252,850 35	-98 546 60		16,893 42		81,453 18
5A5114114	TOTAL		8,848 962 50			9,235 218 94	-386 254 46 S				-386 254 46 S
-----			2 187 828 71			2 286 128 34	97 799 79 S		-499 86		98,299 65 S
591615112	POLAND GOVT OF	8 50PCT B	2005/02/12	8 500			17JAN01	22JAN01	4 117500		
.. WBIR ..	123		9,159 200 00			8 875 659 43	283,540 57				283 540 57
10 700 000 000			2 224 454 59			2 055 078 69	68 862 31		100,515 59		169,377 90
.. WBIR ..	136		4 534 150 00			4 402 510 74	131,639 76				131,639 76
5 300 000 000			1,104 947 00			1 021,092 58	32,079 87		51 774 55		83 854 42
.. WBIS ..	209		935,376 50			981,628 61	46 252 11				-46,252 11
1,129,000 000			222,443 88			743 709 32	10,999 31		-10 246 13		-21 265 44
.. WBIS ..	211		1,009 140 00			1,055 548 15	-46,408 15				-46 408 15
1,210 000 000			239 985 74			259,949 71	-11,036 42		-8,927 55		-19 943 97
.. WBIS ..	211		-1 009,140 00			-1 055,548 15	46 408 15				46,408 15
-1 210 000 000			-239,985 74			-259 949 71	11,036 42		8,927 55		19,943 97

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL	BASE	COST	SECY GN/LS	BASE	CURR GN/LS	NET	SECY GN/LS
.. WBIS ..	695		1 009 140 00			1,055 548 15	46 408 15				-46,408 15
1 210,000 000			239,985 74			259,949 71	-11,036 42		-8,927 55		-19,943 97
591615112	TOTAL		15,637,864 50			15 315,346 43	322,520 07 S				322,520 07 S
-----			3 791,835 21			3 579,830 30	78 906 45 S		133,896 46		212,082 91 S
705085111	POLAND(GOVT)	8 50PCT BD	2006/02/12	8 500			19JUN01	21JUN01	3 980000		
.. WBIR ..	186		9,904 000 00			10 377 805 88	471 805 88				-471 805 88
12 000 000 000			2 488 944 73			2 533,133 00	-118 544 19		74 355 92		-44,188 27
.. WBIS ..	210		3,404 141 50			3 622 770 32	-218 628 82				-218,628 82
4,159,000 000			809,546 14			899 399 59	-51,992 58		-37,860 87		-89,853 45
.. WBIS ..	245		3,468 671 50			3,669 117 58	200,446 08				-200 446 08
4,207,000 000			815 582 29			925,422 06	-47,130 51		62 709 26		-109,839 77
.. WBIS ..	279		1,873 014 00			1 938 530 32	-65 516 32				-65,516 32
2,720 000 000			446,668 26			488,965 79	-15 624 05		26,673 48		-42,297 53
.. WBIS ..	316		2 959,320 00			3 071 360 83	-112 040 83				-112 040 83
3,523,000 000			691,639 99			770,784 18	-26 185 72		52,958 47		-79,144 19
.. WBIS ..	365		719,250 00			759,741 31	-40 491 31				-40,491 31
875 000 000			168,541 30			188,187 80	-9 488 30		10 158 20		-19,646 50
.. WBIS ..	411		894,230 00			921 889 41	-25,659 41				-25,659 41
1 060,000 000			212 000 00			228,354 83	6 869 64		-10 285 19		-16,354 83
.. WBIS ..	459		669,212 50			682,915 37	-13,702 87				-13,702 87
785,000 000			158,236 19			169,157 30	3,240 06		-7,681 05		-10,921 11
.. WBIS ..	474		680,160 00			678 711 21	1 448 79				1,448 79
780 000 000			163,166 60			168 142 04	347 56		-5,323 00		-4,975 44
.. WBIS ..	474		680,160 00			-678,711 21	-1 448 79				-1 448 79
-780,000 000			163,166 60			-168,142 04	-347 56		5,323 00		4,975 44
.. WBIS ..	697		680 160 00			678,711 22	1 448 78				1,448 78

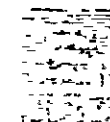
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
00103RAH9	AESOP FDC II LLC	SER 2000	2006/11/20	1 000	20NOV00	20NOV00	1 000000
.. WBIE ..							
	CXL 234	-2 000,000 00	-2,000,610 43	610 43		00	610 43
.. WBIE ..							
	023	1,992,500 00	2,000,523 39	8,023 39	09OCT01	1 000000	-8,023 39
	2,000 000 000					00	
.. WBIE ..							
	CXL 023	-1,992,500 00	-2,000,523 39	8,023 39	09OCT01	1 000000	8,023 39
	-2,000 000 000					00	
.. WBIE ..							
	051	1,992,500 00	2,000,523 39	-8,023 39	10OCT01	1 000000	-8,023 39
	2,000,000 000					00	
00103RAH9	TOTAL						
		-7,500 00	-87 04	-7,412 96 L		00	-7 412 96 L
00104CAA6	AES CORP	SR NT	2010/09/15	9 375	02OCT01	22OCT01	1 000000
.. WB2L ..							
	056	169,000 00	178,258 89	9 258 09		00	-9,258 09
	200 000 000						
.. WB2L ..							
	057	168,000 00	178,241 91	-10,241 91	05OCT01	1 000000	-10,241 91
	200,000 000					00	
00104CAA6	TOTAL						
		337,000 00	356,500 00	-19,500 00 L		00	-19,500 00 L
00105HEP7	AFC MTC LN TR	2000 4 AS	2031/01/25	1 000	25APR01	25APR01	1 000000
.. WBIE ..							
	080	69,447 28	69,414 74	32 54		00	32 54
	69,447 280						
.. WBIE ..							
	245	123,988 90	123,930 92	57 98	25JUN01	1 000000	57 98
	123 988 900					00	
.. WBIE ..							
	022	5,227,898 50	5,228,731 92	833 42	09OCT01	1 000000	-833 42
	5,231,167 980					00	
.. WBIE ..							
	CXL 022	-5,227,898 50	-5,228,731 92	833 42	09OCT01	1 000000	833 42
	-5,231 167 980					00	

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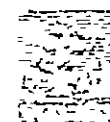
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
.. WBIE ..							
	322	5,231,168 000	5,228,731 94	-833 44	09OCT01	1 000000	-833 44
	5,231,168 000					00	
00105HEP7	TOTAL						
		5 421,334 68	5,422,077 60	-742 92 L		00	-742 92 L
00104AAC9	AOL TIME WARNER JMC DEB	2031/04/15	7 425	20NOV01	03DEC01	1 000000	
.. WB2L ..							
	441	488,207 20	495,831 82	-7,624 62		00	-7,624 62
	460,000 000						
001957AW9	AT+T CORP	NT	2029/03/15	6 500	14DEC01	19DEC01	1 000000
.. WB2L ..							
	543	234 267 60	238,508 85	-4 241 25		00	-4,241 25
	280,000 000						
001957AX7	AT+T CORP	NT	2002/09/15	6 500	31JUL01	03AUG01	1 000000
.. WB1Y ..							
	073	7,179,480 00	6 979,238 78	200,241 30		00	200 241 30
	7,000,000 000						
001957AY5	AT + T CORP	USD SR NT	2006/11/15	6 500	16NOV01	21NOV01	1 000000
.. WB2F ..							
	151	270,731 70	269,959 50	772 20		00	772 20
	270,000 000						
001957AZ2	AT + T CORP	USD SR NT	2011/11/15	7 300	21DEC01	27DEC01	1 000000
.. WB2L ..							
	619	1,209,954 10	1,182,541 41	27,414 69		00	27,414 69
	1,185,000 000						
001957BA6	AT + T CORP	USD SR NT	2031/11/15	8 000	07DEC01	12DEC01	1 000000
.. WB2L ..							
	496	461,756 20	464,954 62	-3,198 42		00	-3,198 42
	470,000 000						
00207YAE6	ASAT FIN LLC	GTD SR NT	2006/11/01	12 500	16NOV01	21NOV01	1 000000
.. WB1J ..							
	163	225,062 50	302,639 49	-77,576 99		00	-77,576 99
	325 000 000						
.. WB1J ..							
	CXL 163	-225 062 50	-302,639 49	77,576 99	16NOV01	1 000000	77,576 99
	325 000 000					00	
.. WB1J ..							
	165	225,062 50	302 639 49	-77 576 99	16NOV01	1,000000	-77,576 99
	325,000 000					00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1J **	CXL 165	-225,062 50	-302,639 49		16NOV01 77,576 99	21NOV01	1 000000 00	77,576 99
	-325,000 000							
** WB1J **	166	225,062 50	465,599 21		16NOV01 -240,536 71	21NOV01	1 000000 00	-240,536 71
	500,000 000							
** WB1J **	170	450,125 00	933,153 53		26NOV01 483,028 53	29NOV01	1 000000 00	-483,028 53
	1,000,000 000							
** WB1J **	CXL 170	450,125 00	-933,153 53		26NOV01 483,028 53	29NOV01	1 000000 00	483,028 53
	-1,000,000 000							
** WB1J **	172	450,125 00	933,153 53		26NOV01 483,028 53	29NOV01	1 000000 00	-483,028 53
	1,000,000 000							
** WB1J **	173	1,327,868 75	2,818,827 13		27NOV01 -1,490,958 38	30NOV01	1 000000 00	-1,490,958 38
	2,950,000 000							
** WB1J **	186	2 678,243 75	5,709,036 68		04DEC01 -3,030,792 93	11DEC01	1 000000 00	-3,030,792 93
	5,950,000 000							
00207YAE6	TOTAL	4,681,300 00	9,926,616 55		-5,245,316 55 L		00	-5,245,316 55 L
00209AAA4	AT AND T WIRELESS SV SR MT 144	2006/03/01	7 350		02OCT01	05OCT01	1 000000	
** WB2L **	068	1,062,650 00	1,064,218 04		-1,568 04		00	-1,568 04
	1,000,000 000							
** WB2L **	CXL 068	-1,062,650 00	-1,064,218 04		02OCT01 1,568 04	05OCT01	1 000000 00	1,568 04
	-1,000,000 000							
00209AAA4	TOTAL	00	00		00 L		00	00 L



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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
00209AADB	AT + T WIRELESS SVCS SR MT	2006/03/01	7 350		02OCT01	05OCT01	1 000000	
** WB2L **	223	1,062,650 00	1,064,290 00		-1,640 00		00	-1,640 00
	1,000,000 000							
002824AL4	ABBOTT LABS	NT	2006/07/01	5 125	27JUL01	01AUG01	1 000000	
** WB1Z **	619	5,046,850 00	5,007,303 53		39,546 47		00	39,546 47
	5,000,000 000							
** WB1Y **	435	7,310,170 00	6,989,409 91		31OCT01 320,760 09	05NOV01	1 000000 00	320,760 09
	7,000,000 000							
** WB1H **	792	2,360,674 00	2,296,689 32		20DEC01 63,984 68	26DEC01	1 000000 00	63,984 68
	2,300,000 000							
002824AL4	TOTAL	14,717,694 00	14,293,402 76		424,291 24 L		00	424,291 24 L
004375ADS	ACCREDITED MTC LM TR 2000 1 MT	2030/02/25	1 000		03OCT01	09OCT01	1 000000	
** WB1E **	052	1,724,659 33	1,723,582 09		1,077 24		00	1,077 24
	1,723,582 090							
** WB1E **	CXL 052	-1,724,659 33	1,723,582 09		-1,077 24	09OCT01	1 000000 00	-1,077 24
	-1,723,582 090							
** WB1E **	117	1,724,659 33	1,723,582 09		03OCT01 1,077 24	09OCT01	1 000000 00	1,077 24
	1,723,582 090							
** WB1E **	CXL 117	-1,724,659 33	-1,723,582 09		-1 077 24	09OCT01	1 000000 00	-1,077 24
	-1,723,582 090							
** WB1E **	323	1,724,659 33	1,723,582 13		03OCT01 1,077 20	10OCT01	1 000000 00	1,077 20
	1,723,582 130							



STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SEC TY GN/LS SEC TY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SEC TY GN/LS NET BAS SEC TY GN/LS
004375AD3	TOTAL	1,724,659 33	1,723,582 13	1 077 20 L		00	1,077 20 L
00755WAT3	ADVANTA MTG LN TR SER 94 2	2025/07/25	1 000	25JUN01	25JUN01	1 000000	
.. WBIE ..	161	2,920 93	2 906 33	14 60		00	14 60
	2 920 930						
.. WBIE ..	163	189 325 49	188 378 86	25JUL01	25JUL01	1 000000	946 63
	189,325 490			946 63		00	
00755WAT3	TOTAL	192,246 42	191 285 19	961 23 L		00	961 23 L
00755WHK5	ADVANTA MTG LN TR SER 2000	2030/06/25	1 000	04OCT01	10OCT01	1 000000	
.. WBIE ..	038	803 398 46	803 925 20	526 74		00	-526 74
	804,907 660						
.. WBIE ..	CXL 038	-803,398 46	-803 925 20	04OCT01	10OCT01	1 000000	526 74
	-804,907 660			526 74		00	
.. WBIE ..	324	803 398 46	803,925 21	04OCT01	10OCT01	1 000000	-526 75
	804,907 670			-526 75		00	
00755WHK5	TOTAL	803 398 46	803,925 21	-526 75 L		00	-526 75 L
00757CAD0	ADVANTA REVOLVING HD SER ASSET	2025/02/25	1 000	04OCT01	10OCT01	1 000000	
.. WBIE ..	039	596,189 71	597,172 28	-982 57		00	-982 57
	597,496 730						
.. WBIE ..	CXL 039	-596,189 71	597,172 28	04OCT01	10OCT01	1 000000	982 57
	-597 496 730			982 57		00	
.. WBIE ..	138	596 189 71	597,169 07	04OCT01	10OCT01	1 000000	-979 36
	597,496 740			-979 36		00	
.. WBIE ..	325	596,189 71	596,794 81	04OCT01	10OCT01	1 000000	-605 10
	597,496 740			605 10		00	
.. WBIE ..				04OCT01	10OCT01	1 000000	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SEC TY GN/LS SEC TY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SEC TY GN/LS NET BAS SEC TY GN/LS
	CXL 325	-596,189 71	-596,794 81	605 10		00	605 10
	-597,496 740						
.. WBIE ..	725	596,189 71	597,169 07	04OCT01	10OCT01	1 000000	-979 36
	597,496 740			-979 36		00	
.. WBIE ..	CXL 725	-596,189 71	-597 169 07	04OCT01	10OCT01	1 000000	979 36
	-597 496 740			979 36		00	
00757CAD0	TOTAL	596,189 71	597 169 07	-979 36 L		00	-979 36 L
007960AJ6	ADVANTA CR CARD MAST SER 95 D	2004/02/01	1 000	17NOV00	17NOV00	1 000000	
.. WB1U ..	091	1,666,666 67	1,667,047 42	-380 75		00	-380 75
	1,666,666 670						
.. WB1U ..	CXL 355	1,609,916 67	-1 667,051 90	17NOV00	17NOV00	1 000000	57,135 23
	-1,666,666 670			57,135 23		00	
.. WB1U ..	010	1 666,666 67	1,667,000 05	15APR01	15APR01	1 000000	-333 38
	1,666 666 660			-333 38		00	
.. WB1U ..	CXL 010	-1,666 666 67	-1,667,000 05	15APR01	15APR01	1 000000	333 38
	-1,666,666 660			333 38		00	
.. WB1U ..	458	1,666,666 67	1,667,000 05	15APR01	15APR01	1 000000	-333 38
	1,666,666 660			333 38		00	
.. WB1U ..	773	1,666 666 67	1 667 000 05	15APR01	15APR01	1 000000	333 38
	1 666 666 660			-333 38		00	
.. WB1U ..	CXL 773	-1 666,666 67	-1,667 000 05	15APR01	15APR01	1 000000	333 38
	-1,666,666 660			333 38		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
007960AJ6	TOTAL	1,723,416 67	1,666,995 57		56,421 10 S		00	56,421 10 S
00935NAC3	AIRCRAFT SVC INTL GR SR MT		2005/08/15	11 000	10JUL01	10JUL01	1 000000	
.. WB1J ..	073	6,988,345 72	6,483,877 67		504,468 05		00	504,468 05
	6 445,000 000							
01F0524A7	FNMA	TBA OCT 15 SINGLE FAM	2099/12/31	5 500	10OCT01	10OCT01	1 000000	
.. WB1H ..	245	18,816,156 25	18,682,588 00		133,456 25		00	133,456 25
	18 800,000 000							
01F0524B5	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	5 500	14NOV01	19NOV01	1 000000	
.. WB1H ..	517	18,918,234 38	18,764,750 00		153,484 38		00	153,484 38
	18,800,000 000							
01F0524C3	FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	5 500	03DEC01	18DEC01	1 000000	
.. WB2L ..	492	5,024,947 25	5,093,398 44		-68,451 19		00	-68,451 19
	5,050,000 000							
.. WB1Q ..	570	3,943,750 00	4,021,093 75		07DEC01	18DEC01	1 000000	
	4,000,000 000				-77,343 75		00	-77,343 75
.. WB1Q ..	CXL 570	-3,943,750 00	-4,021,093 75		07DEC01	18DEC01	1 000000	
	-4,000,000 000				77,343 75		00	77,343 75
.. WB1H ..	729	18,492 296 88	18 844,625 00		14DEC01	18DEC01	1 000000	
	18,800,000 000				-372,328 12		00	-372,328 12
01F0524C3	TOTAL	23,517,244 13	23,958,023 44		-440,779 31 L		00	-440,779 31 L
		00	00		00 S		00	00 S
01F052417	FNMA	TBA JAN 15 SINGLE FAM	2099/12/31	5 500	16JAN01	22JAN01	1 000000	
.. WB1H ..	269	1,557,062 50	1,541,875 00		15,187 50		00	15,187 50
	1,600,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F052425	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	5 500	19JAN01	15FEB01	1 000000	
.. WB1H ..	307	1,562,250 00	1,557,000 00		5,250 00		00	5 250 00
	1,600,000 000							
.. WB1H ..	583	1,557,000 00	1,562,250 00		13FEB01	15FEB01	1 000000	
	1 600,000 000				-5,250 00		00	-5,250 00
01F052425	TOTAL	3,119,250 00	3 119,250 00		00 L		00	00 L
01F052441	FNMA	TBA APR 15 SINGLE FAM	2099/12/31	5 500	16APR01	19APR01	1 000000	
.. WB1H ..	262	27,936,000 00	28,269,000 00		-333 000 00		00	-333,000 00
	28,800,000 000							
01F052458	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	5 500	11MAY01	17MAY01	1 000000	
.. WB1H ..	511	27,847,125 00	27,915,750 00		-68 625 00		00	-68,625 00
	28,800,000 000							
.. WB1H ..	CXL 511	-27,847,125 00	-27,915,750 00		11MAY01	17MAY01	1 000000	
	28,800,000 000				68,625 00		00	68,625 00
.. WB1H ..	629	27,847,125 00	27,915,750 00		11MAY01	17MAY01	1 000000	
	28,800,000 000				68,625 00		00	68,625 00
.. WB1H ..	619	27,915,750 00	27,847,125 00		15MAY01	17MAY01	1 000000	
	28,800,000 000				68,625 00		00	68 625 00
01F052458	TOTAL	55,762,875 00	55,762,875 00		00 L		00	00 L
01F052466	FNMA	TBA JUN 15 SINGLE FAM	2099/12/31	5 500	08JUN01	18JUN01	1 000000	
.. WB1H ..	015	28,009,125 00	27,810 000 00		199,125 00		00	199,125 00
	28 800 000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F052474	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	5 500	13JUL01	19JUL01	1 000000	
WB1H	341	28,002,375 00	27,943,000 00	39,375 00			00	39,375 00
	28,800,000 000							
01F052482	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	5 500	10AUG01	16AUG01	1 000000	
WB1H	552	28,278,000 00	27,943,000 00	315,000 00			00	315 000 00
	28,800,000 000							
01F052490	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	5 500	04SEP01	20SEP01	1 000000	
WB1H	718	9,815,425 00	9,800,000 00	15,625 00			00	15,625 00
	10,000,000 000							
WB1H	033	18,718,484 38	18,424,000 00	294,484 38	17SEP01	20SEP01	1 000000	294,484 38
	18 800,000 000						00	
WB1H	083	9,800,000 00	9,815,625 00	-15,625 00	18SEP01	20SEP01	1 000000	-15,625 00
	10,000,000 000						00	
01F052490	TOTAL	38,334,109 38	38,039,625 00	294,484 38 L			00	294 484 38 L
01F052631	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	5 500	20FEB01	13MAR01	1 000000	
WB1E	458	9,471,875 00	9,412,500 00	59,375 00			00	59 375 00
	10,000,000 000							
WB1E	458	-9,471 875 00	-9,412,500 00	59,375 00	20FEB01	13MAR01	1 000000	59,375 00
	-10,000 000 000						00	
WB1E	674	5 683,125 00	5 647,500 00	35,625 00	20FEB01	13MAR01	1 000000	35 625 00
	6,000,000 000						00	
WB1E	674	-5,683 125 00	-5 647 500 00	-35 625 00	20FEB01	13MAR01	1 000000	-35,625 00
	-6 000 000 000						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F052631	TOTAL	00	00	00 L			00	00 L
01F0604A0	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	4 000	11OCT01	18OCT01	1 000000	
WB1H	258	2,234,289 04	2,222,000 00	12,289 04			00	12,289 06
	2,200 000 000							
WB1E	260	25,477,539 04	24,984,375 00	493 164 06	15OCT01	18OCT01	1 000000	493 164 06
	25 000 000 000						00	
01F0604A0	TOTAL	27,711,828 12	27,206,375 00	505 453 12 L			00	505,453 12 L
01F0604B8	FNMA	TBA NOV 15 SINGLE FAM	2014/11/01	4 000	01NOV01	19NOV01	1 000000	
WB1E	453	21,593,904 25	21,341,250 00	252,656 25			00	252 454 25
	21,000 000 000							
WB1H	528	2,228,187 50	2,247,351 54	-19,164 06	15NOV01	19NOV01	1 000000	-19,164 06
	2,200,000 000						00	
WB1H	504	2,747 351 54	2,228,187 50	19 164 06	14NOV01	19NOV01	1 000000	19,164 06
	2,200,000 000						00	
01F0604B8	TOTAL	26,069,445 31	25,816,789 04	252,656 25 L			00	252,656 25 L
01F0604C6	FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	4 000	01NOV01	18DEC01	1 000000	
WB1E	457	18,493,593 75	18,286 093 74	207 499 99			00	207,499 99
	18,000 000 000							
WB1E	457	-18,493,593 75	-18,286,093 74	-207,499 99	01NOV01	18DEC01	1 000000	207 499 99
	-18 000 000 000						00	
WB1E	474	6,127,968 75	6,076,406 25	51,562 50	05NOV01	18DEC01	1 000000	51,562 50
	6 000,000 000						00	
WB1E	474	6,127,968 75	-6,076,406 25	-51,562 50	05NOV01	18DEC01	1 000000	-51,562 50
	6,000 000 000						00	
WB1E					28NOV01	18DEC01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	321	5,030,859 38	5,034,179 49		-3,320 31		00	-3,320 31
5,000,000 000								
** WBIE **	321	-5,030,859 38	-5,034,179 49		28NOV01 3,320 31	18DEC01	1 000000 00	3,320 31
-5,000,000 000								
** WBIE **	373	14,214,562 50	13,986,875 00		04DEC01 229,487 50	18DEC01	1 000000 00	229,487 50
14,000,000 000								
** WBIE **	373	-14,214,562 50	-13,986,875 00		04DEC01 -229,487 50	18DEC01	1 000000 00	-229,487 50
-14,000,000 000								
** WBIE **	597	38,138,054 66	38,792,656 25		11DEC01 -654,601 59	18DEC01	1 000000 00	-654,601 59
38,000,000 000								
** WBIE **	731	14,050,859 38	13,986,875 00		11DEC01 63,984 38	18DEC01	1 000000 00	63,984 38
14,000,000 000								
** WBIE **					-34,632 81		00	-34,632 81
01F060406 TOTAL		54,395,531 23	55,020,781 25		-625,250 02 L		00	-625,250 02 L
01F060410 FNMA TBA JAN 15 SINGLE FAM 2099/12/01 6 000					16JAN01	22JAN01	1 000000	
** WBIE **	268	2,174,046 88	2,153,164 06		20,882 82		00	20,882 82
2,200,000 000								
** WBIE **	031	14,034,453 13	14,004,377 80		13DEC01 30,075 33	17JAN02	1 000000 00	30,075 33
14,000,000 000								
** WBIE **	740	27,044,445 31	27,008,437 50		13DEC01 58,007 81	17JAN02	1 000000 00	58,007 81
27,000,000 000								
** WBIE **	084	10,962,187 50	11,003,437 50		18DEC01 -41,250 00	17JAN02	1 000000 00	-41,250 00
11,000,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F060410 TOTAL		54,237,132 82	54,169,416 86		47,715 96 L		00	67,715 96 L
01F060428 FNMA TBA FEB 15 SINGLE FAM 2099/12/31 6 000					08FEB01	15FEB01	1 000000	
** WBIE **	484	2,183,843 75	2,173,875 00		9,968 75		00	9,968 75
2,200,000 000								
01F060436 FNMA TBA MAR 15 SINGLE FAM 2099/12/31 6 000					13MAR01	19MAR01	1 000000	
** WBIE **	021	2,188,398 44	2,180,062 50		8,335 94		00	8,335 94
2,200,000 000								
01F060446 FNMA TBA APR 15 SINGLE FAM 2099/12/31 6 000					16MAR01	19APR01	1 000000	
** WBIE **	059	2,201,718 75	2,186,250 00		15,468 75		00	15,468 75
2,200,000 000								
** WBIE **	153	2,190,375 00	2,190,718 75		30MAR01 -343 75	08JUN01	1 000000 00	-343 75
2,200,000 000								
** WBIE **	294	2,186,250 00	2,201,718 75		17APR01 15,468 75	19APR01	1 000000 00	-15,468 75
2,200,000 000								
01F060444 TOTAL		6,578,343 75	6,578,687 50		-343 75 L		00	-343 75 L
01F060451 FNMA TBA MAY 15 SINGLE FAM 2099/12/01 6 000					15MAY01	08JUN01	1 000000	
** WBIE **	554	2,174,453 13	2,193,640 63		-17,187 50		00	-17,187 50
2,200,000 000								
01F060469 FNMA TBA JUN 15 SINGLE FAM 2099/12/31 6 000					31MAY01	18JUN01	1 000000	
** WBIE **	026	990,156 25	993,750 00		-3,593 75		00	-3,593 75
1,000,000 000								
** WBIE **	026	-990,156 25	-993,750 00		31MAY01 3,593 75	18JUN01	1 000000 00	3,593 75
-1,000,000 000								
** WBIE **	387	990,156 25	984,765 62		31MAY01 5,390 63	18JUN01	1 000000 00	5,390 63
1,000,000 000								
** WBIE **	013	2,180,492 19	2,173,187 50		08JUN01 7,304 69	18JUN01	1 000000 00	7,304 69

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	CURR	GN/LS	
2,200,000 000								
01F060469	TOTAL	2,180,492 19	2,173,187 50		7,304 49 L		00	7,304 49 L
		990,156 25	984,765 62		5,390 63 S		00	5,390 63 S
01F060477	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6 000	10JUL01	19JUL01	1 000000	
.. WBIE ..		24,776,367 19	24,652,343 75		124,023 44		00	124,023 44
25,000,000 000	391							
.. WB1H ..		2,180,835 94	2,176,625 00		13JUL01	19JUL01	1 000000	
2,200,000 000	342				4,210 94		00	4,210 94
01F060477	TOTAL	26,957,203 13	26,828,968 75		128,234 38 L		00	128,234 38 L
01F060485	FNMA	TBA AUG 15 SINGLE FAM	2099/12/31	6 000	30JUL01	16AUG01	1 000000	
.. WB1Q ..		1,995,000 00	1,991,093 75		-3,906 25		00	-3,906 25
2,000,000 000	031							
.. WB1E ..		24,921 875 00	24,734 375 00		07AUG01	16AUG01	1 000000	
25,000,000 000	732				187 500 00		00	187,500 00
.. WB1H ..		2,201,976 56	2 177,312 50		10AUG01	16AUG01	1 000000	
2,200,000 000	550				24 664 06		00	24,664 06
01F060485	TOTAL	27,123 851 56	26,911,687 50		212,164 06 L		00	212,164 06 L
		1 995,000 00	1,991,093 75		-3 906 25 S		00	-3,906 25 S
01F060493	FNMA	TBA SEP 15 SINGLE FAM	2099/12/31	6 000	23AUG01	20SEP01	1 000000	
.. WB1E ..		25,036,132 81	24,867,187 50		168,945 31		00	168,945 31
25,000,000 000	186							
.. WB1Q ..		1 003,593 75	1,003,437 50		29AUG01	20SEP01	1 000000	
1,000,000 000	180				156 25		00	156 25
.. WB1Q ..		-1,003,593 75	-1,003,437 50		29AUG01	20SEP01	1 000000	
CXL	180				156 25		00	156 25

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	CURR	GN/LS	
-1,000,000 000								
.. WB1Q ..		1,003,593 75	1,003,437 50		29AUG01	20SEP01	1 000000	
1,000,000 000	405				156 25		00	156 25
.. WB1Q ..		-1,003,593 75	-1 003,437 50		29AUG01	20SEP01	1 000000	
-1,000,000 000	CXL 405				-156 25		00	-156 25
.. WB1Q ..		1 003,593 75	1 003,437 50		29AUG01	20SEP01	1 000000	
1,000,000 000	441				156 25		00	156 25
.. WB1H ..		2,224,724 56	2,197 250 00		17SEP01	20SEP01	1 000000	
2 200,000 000	040				29 474 56		00	29,474 56
01F060493	TOTAL	27,262 859 37	27,064,437 50		198,421 87 L		00	198,421 87 L
		1,003,593 75	1,003,437 50		156 25 S		00	156 25 S
01F060608	FNMA	TBA OCT 30 SINGLE FAM	2099/10/01	6 000	14SEP01	15OCT01	1 000000	
.. WB1E ..		10,886,562 50	10,841,875 00		44,687 50		00	44,687 50
11,000,000 000	459							
.. WB1E ..		-10 886,562 50	-10,841,875 00		14SEP01	15OCT01	1 000000	
-11 000,000 000	CXL 459				44,687 50		00	-44,687 50
.. WB1E ..		2 971,875 00	2,956,875 00		20SEP01	15OCT01	1 000000	
3,000 000 000	637				15,000 00		00	15,000 00
.. WB1E ..		-2,971 875 00	-2,956,875 00		20SEP01	15OCT01	1 000000	
-3,000,000 000	CXL 637				-15 000 00		00	-15 000 00
.. WB1F ..		39,793,046 88	39,203,750 00		04OCT01	15OCT01	1 000000	
39,700 000 000	782				589,296 88		00	589,296 88
.. WB1Q ..		1,001 406 25	995,937 50		05OCT01	15OCT01	1 000000	
1 000,000 000	068				5,468 75		00	5,468 75
.. WB1Q ..					05OCT01	15OCT01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT SELL RATE BASE CURR CN/LS	NET SECY CN/LS NET BAS SECY CN/LS
	527	1,001,406 25		997,109 38	4,296 87	00	4,296 87
1,000,000 000							
** WB1Q **	527	-1,001,406 25		-997,109 38	05OCT01	1 000000	-4,296 87
-1,000,000 000						00	
** WB1Q **	799	1,993,593 75		1,993,046 87	15OCT01	1 000000	546 88
2,000,000 000					546 88	00	
** WB1Q **	799	-1,993,593 75		-1,993,046 87	15OCT01	1 000000	-546 88
-2,000,000 000					546 88	00	
** WB1E **	512	9,856,250 00		9,992,578 13	31DEC01	1 000000	136,328 13
10,000,000 000					136,328 13	00	
01F0606AB TOTAL		49,649,296 88		49,196,328 13	725,625 01 L	00	725,625 01 L
		1,001,406 25		995,937 58	5 468 75 S	00	5,468 75 S
01F0606B6 FNMA	18A NOV 30 SINGLE FAM	2099/12/01	6 000		04OCT01	1 000000	
** WB1F **	778	2,096,390 63		2,098,687 50		00	-2,296 87
2,100,000 000							
** WB1F **	779	2,994,375 00		2 998,125 00	04OCT01	1 000000	-3,750 00
3,000,000 000					14NOV01	00	
** WB1F **	713	6,967,187 50		6,995,625 00	18OCT01	1 000000	-28,437 50
7,000 000 000					14NOV01	00	
** WB1Q **	076	1,499,296 88		1,489,687 50	16OCT01	1 000000	9,609 38
1,500,000 000					9,609 38	00	
** WB1Q **	372	1,998,593 75		1,987,500 00	16OCT01	1 000000	11,093 75
2,000,000 000					11,093 75	00	
** WB1F **	239	1,996,875 00		1,998,750 00	19OCT01	1 000000	-1,875 00
2,000,000 000					14NOV01	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY CN/LS BASE SECY CN/LS	STL DT SELL RATE BASE CURR CN/LS	NET SECY CN/LS NET BAS SECY CN/LS
** WB1F **	275	3,991,250 00		3,997,500 00	24OCT01	1 000000	-6,250 00
4,000,000 000					-6,250 00	00	
** WB1E **	421	10,073,437 50		9,962 500 00	31OCT01	1 000000	110,937 50
10,000,000 000					110,937 50	00	
** WB1F **	317	8,116,250 00		7 995,000 00	01NOV01	1 000000	121 250 00
8,000,000 000					121,250 00	00	
** WB1F **	324	8,116,250 00		7,995,000 00	01NOV01	1 000000	121,250 00
8,000,000 000					121,250 00	00	
** WB1F **	324	-8,116,250 00		-7,995,000 00	01NOV01	1 000000	-121,250 00
-8 000,000 000					121,250 00	00	
** WB1F **	349	13,784,343 75		13,591,500 00	07NOV01	1 000000	192,843 75
13,600,000 000					192,843 75	00	
01F0606B6 TOTAL		50,020 109 38		49,637,687 50	382,421 88 L	00	382 421 88 L
		3,497,890 63		3,477,187 50	20,703 13 S	00	20,703 13 S
01F0606C4 FNMA	T8A DEC 30 SINGLE FAM	2099/12/01	6 000		06NOV01	1 000000	
** WB1Q **	163	3,021,328 13		3 009,453 13		00	11,875 00
3,000,000 000							
** WB1Q **	163	-3,021,328 13		-3,009,453 13	06NOV01	1 000000	-11,875 00
-3,000,000 000					11,875 00	00	
** WB1Q **	170	3 021,328 13		3,009,453 13	06NOV01	1 000000	11,875 00
3,000,000 000					11,875 00	00	
** WB1Q **	170	-3 021,328 13		-3,009,453 13	06NOV01	1 000000	-11,875 00
-3,000,000 000					11,875 00	00	
** WB1Q **	172	1,476,562 50		1,469 531 25	28NOV01	1 000000	7,031 25
1 500,000 000					7,031 25	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
.. WB1E ..	361	7,948,750 00	7,920,000 00	04DEC01	13DEC01	1 000000	28,750 00
B,000,000 000				28,750 00		00	
.. WB1E ..	361	-7,948,750 00	7,920,000 00	04DEC01	13DEC01	1 000000	-28,750 00
CXL -B,000,000 000				-28,750 00		00	
.. WB1E ..	365	9,942,187 50	10,037,500 00	04DEC01	13DEC01	1 000000	-95,312 50
10,000,000 000				-95,312 50		00	
.. WB1E ..	366	20,878,593 75	20,790,000 00	04DEC01	13DEC01	1 000000	88,593 75
21,000 000 000				88,593 75		00	
.. WB1F ..	358	13,247,968 75	13,731,750 00	10DEC01	13DEC01	1 000000	-463 781 25
13,600 000 000				463,781 25		00	
.. WB1Q ..	113	18 654,140 63	18 818,671 88	12DEC01	13DEC01	1 000000	-144 531 25
19,000 000 000				-144,531 25		00	
.. WB1Q ..	113	18,654,140 63	-18,818,671 88	12DEC01	13DEC01	1 000000	144,531 25
CXL -19 000 000 000				144,531 25		00	
01F0606C4 TOTAL	44 888,750 00	44,559,250 00	-470,500 00 L			00	-470,500 00 L
	1,476,562 50	1,449,531 25	7 031 25 S			00	7 031 25 S
01F060618 FNMA TBA JAN 30 SINGLE FAM 2099/12/01 6 000			09JAN01 16JAN01	1 000000			
.. WB1H ..	211	19,545,312 50	19,317,187 50	09JAN01	16JAN01	1 000000	228 125 00
20,000 000 000				228,125 00		00	
.. WB1E ..	277	10,698,359 38	10 893 437 50	21DEC01	14JAN02	1 000000	-195 078 12
11,000 000 000				-195 078 12		00	
.. WB1E ..	277	-10,698,359 38	10 893 437 50	21DEC01	14JAN02	1 000000	195,078 12
CXL -11 000,000 000				195 078 12		00	
.. WB1E ..	336	3,894,375 00	3 901,718 75	31DEC01	14JAN02	1 000000	-7,343 75
4 000 000 000				7 343 75		00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
.. WB1E ..	337	20,445,156 25	20 785 234 38	31DEC01	14JAN02	1 000000	-320 078 13
21,000,000 000				-320,078 13		00	
.. WB1E ..	337	-20,445,156 25	-20 785,234 38	31DEC01	14JAN02	1 000000	320 078 13
CXL -21,000,000 000				320,078 13		00	
.. WB1E ..	338	3,894 375 00	3 915 937 50	31DEC01	14JAN02	1 000000	-21 567 50
4 000,000 000				-21,562 50		00	
.. WB1E ..	338	-3,894,375 00	-3 915 937 50	31DEC01	14JAN02	1 000000	21,562 50
CXL -4 000,000 000				21,562 50		00	
.. WB1E ..	763	3,894,375 00	3 961 250 00	31DEC01	14JAN02	1 000000	-66,875 00
4,000 000 000				-66,875 00		00	
.. WB1E ..	764	20,445,156 25	20,794,562 50	31DEC01	14JAN02	1 000000	-331 404 25
21 000 000 000				-331,404 25		00	
01F060618 TOTAL	47 799 218 75	47,976,718 75	-177 500 00 L			00	-177 500 00 L
01F060624 FNMA TBA FEB 30 SINGLE FAM 2099/12/31 6 000			08FEB01 12FEB01	1 000000			
.. WB1H ..	480	19,471,875 00	19 537 500 00	08FEB01	12FEB01	1 000000	-65 625 00
20,000 000 000				-65 625 00		00	
01F060634 FNMA TBA MAR 30 SINGLE FAM 2099/12/31 6 000			12FEB01 13MAR01	1 000000			
.. WB1H ..	538	2,727,375 00	2 722,125 00	12FEB01	13MAR01	1 000000	5 250 00
2,800 000 000				5 250 00		00	
.. WB1H ..	731	16,755,218 75	16 721,625 00	05MAR01	13MAR01	1 000000	33,593 75
17 200,000 000				33,593 75		00	
.. WB1E ..	569	9,757,031 25	9,698 437 50	06MAR01	13MAR01	1 000000	58 593 75
10,000,000 000				58,593 75		00	
.. WB1H ..	832	2,722 125 00	2,727 375 00	09MAR01	13MAR01	1 000000	-5 250 00
2,800,000 000				-5,250 00		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F060634	TOTAL	31,961,750 00	31,869,562 50		92,187 50 L		00	92,187 50 L
01F060642	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6 000	21MAR01	16APR01	1 000000	
.. WBIE ..	096	13,759,375 00	13,640,625 00		118,750 00		00	118,750 00
14,000,000 000								
.. WBIE ..	CXL 096	-13,759,375 00	-13,640,625 00		-118,750 00	21MAR01	16APR01	1 000000
-14,000,000 000							00	-118,750 00
.. WBIE ..	097	4,914,042 50	4,867,968 75		44,093 75	21MAR01	16APR01	1 000000
5,000,000 000							00	44,093 75
.. WBIO ..	200	4,229,453 12	4,224,078 12		5,375 00	21MAR01	16APR01	1 000000
4,300,000 000							00	5,375 00
.. WB1H ..	137	16,754,546 88	16,737,750 00		14,796 88	20MAR01	16APR01	1 000000
17,200,000 000							00	14,796 88
01F060642	TOTAL	21,668,609 38	21,605,718 75		62,890 63 L		00	62,890 63 L
-----		4,229,453 12	4,224,078 12		5,375 00 S		00	5,375 00 S
01F060659	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	6 000	03MAY01	14MAY01	1 000000	
.. WB1H ..	417	16,727,671 88	16,732,375 00		-4,703 12		00	-4,703 12
17,200,000 000								
.. WBIE ..	143	5,856,093 75	5,828,437 50		27,656 25	04MAY01	14MAY01	1 000000
6,000,000 000							00	27,656 25
.. WBIE ..	144	4,878,515 63	4,825,781 25		52,734 38	04MAY01	14MAY01	1 000000
5,000,000 000							00	52,734 38
.. WBIE ..	145	11,708,906 25	11,580,937 50		127,968 75	04MAY01	14MAY01	1 000000
12,000,000 000							00	127,968 75

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F060659	TOTAL	39,171,187 51	38,967,531 25		203,656 26 L		00	203,656 26 L
01F060667	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	6 000	04MAY01	13JUN01	1 000000	
.. WB1H ..	429	2,733,500 00	2,718,625 00		14,875 00		00	14,875 00
2,800,000 000								
.. WB1H ..	681	6,649,875 00	6,692,468 75		-42,593 75	21MAY01	13JUN01	1 000000
6,900,000 000							00	-42,593 75
.. WB1H ..	683	7,228,125 00	7,282,031 25		-53,906 25	21MAY01	13JUN01	1 000000
7,500,000 000							00	-53,906 25
.. WB1H ..	684	2,698,500 00	2,718,625 00		-20,125 00	21MAY01	13JUN01	1 000000
2,800,000 000							00	-20,125 00
.. WBIE ..	658	5,811,796 88	5,846,250 80		-34,453 12	07JUN01	13JUN01	1 000000
6,000,000 000							00	-34,453 12
.. WBIE ..	651	4,839,843 75	4,870,312 50		-30,468 75	07JUN01	13JUN01	1 000000
5,000,000 000							00	-30,468 75
.. WBIE ..	652	11,623,593 75	11,688,750 00		-65,156 25	07JUN01	13JUN01	1 000000
12,000,000 000							00	-65,156 25
.. WB1H ..	065	6,699,468 75	6,649,875 00		49,593 75	11JUN01	13JUN01	1 000000
6,900,000 000							00	49,593 75
01F060667	TOTAL	48,284,703 13	48,466,937 50		-182,234 37 L		00	-182,234 37 L
01F060675	FNMA	TBA JUL 30 SINGLE FAM	2099/12/31	6 000	05JUL01	16JUL01	1 000000	
.. WBIE ..	325	5,767,265 63	5,799,375 00		-32,109 37		00	-32,109 37
6,000,000 000								
.. WBIE ..	326	4,806,054 69	4,829,687 50		-23,632 81	05JUL01	16JUL01	1 000000
5,000,000 000							00	-23,632 81
.. WBIE ..					05JUL01	16JUL01	1 000000	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE	LOCAL COST	BASE	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
12,000,000 000	327	11,534,531 25	11,598,750 00	-64 218 75			00	-64 218 75
DIF060675	TOTAL	22,107 851 57	22 227,812 50	-119,960 93 L			00	-119,960 93 L
DIF060683	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	6 000	17JUL01	13AUG01	1 000000	
.. WBIE ..	550	3,877 500 00	3,837 500 00	40 000 00			00	40 000 00
4,000,000 000								
.. WBIE ..	570	2,922 187 50	2,878 125 00	44,062 50	19JUL01	13AUG01	1 000000	44,062 50
3,000,000 000								
.. WBIE ..	570	-2 922,187 50	-2,878,125 00	-44,062 50	19JUL01	13AUG01	1 000000	-44,062 50
-3,000,000 000								
.. WBIE ..	052	4 872,656 25	4 796,875 00	75,781 25	01AUG01	13AUG01	1 000000	75,781 25
5 000,000 000								
.. WBIE ..	720	2,923,593 75	2 878,125 00	45,468 75	07AUG01	13AUG01	1 000000	45,468 75
3,000 000 000								
.. WBIE ..	722	4,872 656 25	4,796 875 00	75 781 25	07AUG01	13AUG01	1 000000	75,781 25
5 000,000 000								
.. WBIE ..	722	4,872 656 25	-4,796,875 00	-75 781 25	07AUG01	13AUG01	1 000000	-75,781 25
-5 000 000 000								
.. WBIE ..	723	7 796,250 00	7,675 000 00	121,250 00	07AUG01	13AUG01	1 000000	121,250 00
8,000 000 000								
.. WBIE ..	723	-7,796,250 00	-7,675,000 00	-121,250 00	07AUG01	13AUG01	1 000000	-121 250 00
-8,000,000 000								
.. WBIE ..	790	7 796 250 00	7,675 000 00	121 250 00	07AUG01	13AUG01	1 000000	121,250 00
8,000 000 000								

ASSET ID	SECURITY DESCRIPTION	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	BASE	LOCAL COST	BASE	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET BAS SECY GN/LS
DIF060683	TOTAL	19,470 000 00	19,187,500 00	282,500 00 L			00	282 500 00 L
DIF060691	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	4 000	28AUG01	17SEP01	1 000000	
.. WBIE ..	249	3,933,750 00	3 888 750 00	45 000 00			00	45 000 00
4,000,000 000								
.. WBIE ..	249	-3 933,750 00	-3 888 750 00	-45 000 00	28AUG01	17SEP01	1 000000	-45,000 00
-4 000 000 000								
.. WBIE ..	567	3,933,750 00	3 888,750 00	45,000 00	28AUG01	17SEP01	1 000000	45,000 00
4,000 000 000								
.. WBIF ..	405	2 245,859 38	2,246,453 12	19,406 26	30AUG01	21SEP01	1 000000	19,406 26
2,300 000 000								
.. WBIE ..	291	4 890,039 06	4 860 937 50	29,101 56	04SEP01	17SEP01	1 000000	29,101 56
5 000,000 000								
.. WBIE ..	413	978 007 81	972,187 50	5 820 31	04SEP01	17SEP01	1 000000	5,820 31
1 000 000 000								
.. WBIE ..	413	-978,007 81	-972,187 50	-5,820 31	04SEP01	17SEP01	1 000000	-5,820 31
-1,000 000 000								
.. WBIE ..	303	1 959 687 50	1,944 375 00	15 312 50	05SEP01	17SEP01	1 000000	15,312 50
2,000 000 000								
.. WBIE ..	303	-1,959,687 50	1,944 375 00	-15 312 50	05SEP01	17SEP01	1 000000	-15,312 50
2 000,000 000								
.. WBIF ..	576	39,290,593 75	38,775,734 38	514 859 37	13SEP01	21SEP01	1 000000	514,859 37
39 700 000 000								
.. WBIE ..	507	4,915,625 00	4 915,625 00		31DEC01	31DEC01	1 000000	00
5 000 000 000								
.. WBIE ..					31DEC01	31DEC01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
Y	5,000,000 000	4,915,625 00	4,898,039 06		-25,585 94	00	-25,585 94
01F060691	TOTAL	4,915,625 00	4,915,625 00		00	00	00
		55,295,867 19	54,461,914 06		582,781 25 L	00	582,781 25 L
01F0624A6	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	6 500	12OCT01	18OCT01	1 000000
WB1Q	075	5,155,468 75	5,152,343 75		3,125 00	00	3,125 00
5,000,000 000							
WB1E	236	5,152,148 44	5,068,750 00		83,398 44	18OCT01	1 000000
5,000,000 000							83,398 44
WB1E	236	-5,152,148 44	-5,068,750 00		-83,398 44	18OCT01	1 000000
-5,000,000 000							-83,398 44
WB1E	411	5,152,148 44	5,118,750 00		33,398 44	18OCT01	1 000000
5,000,000 000							33,398 44
WB1E	414	5,102,148 44	5,068,750 00		33,398 44	18OCT01	1 000000
5,000,000 000							33,398 44
WB1E	414	-5,102,148 44	-5,068,750 00		-33,398 44	18OCT01	1 000000
-5,000,000 000							-33,398 44
WB1Q	794	5,155,468 75	5,153,281 25		2,187 50	18OCT01	1 000000
5,000,000 000							2,187 50
WB1Q	794	-5,155,468 75	-5,153,281 25		-2,187 50	18OCT01	1 000000
-5,000,000 000							-2,187 50
01F0624A6	TOTAL	5,152,148 44	5,118,750 00		33,398 44 L	00	33,398 44 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		5,155,468 75	5,152,343 75		3,125 00 S	00	3,125 00 S
01F0624B4	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	6 500	05NOV01	19NOV01	1 000000
WB1E	471	5,185,156 25	5,137,500 00		47,656 25	00	47,656 25
5,000,000 000							
WB1E	471	-5,185,156 25	-5,137,500 00		-47,656 25	19NOV01	1 000000
-5,000,000 000							-47,656 25
01F0624B4	TOTAL	00	00		00 L	00	00 L
01F062457	FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	6 500	08MAY01	17MAY01	1 000000
WB1Q	631	1,012,890 63	1,012,031 25		859 38	00	859 38
1,000,000 000							
WB1Q	431	-1,012,890 63	-1,012,031 25		-859 38	17MAY01	1 000000
-1,000,000 000							-859 38
WB1Q	785	303,867 17	303,445 31		421 86	17MAY01	1 000000
300,000 000							421 86
01F062457	TOTAL	303,867 17	303,445 31		421 86 S	00	421 86 S
01F062473	FNMA	TBA JUL 15 SINGLE FAM	2099/12/31	6 500	19JUN01	19JUL01	1 000000
WB1Q	652	1,007,187 50	1,003,984 38		3,203 12	00	3,203 12
1,000,000 000							
WB1Q	652	-1,007,187 50	-1,003,984 38		-3,203 12	19JUL01	1 000000
-1,000,000 000							-3,203 12
WB1Q	707	1,007,187 50	1,007,265 62		-78 12	25JUL01	1 000000
1,000,000 000							-78 12

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F062473	TOTAL	1,007,187 50	1,007,265 62	-78 12 5	-78 12 5
01F0626A4	FNMA TBA OCT 30 SINGLE FAM	2099/12/01 6 500	26SEP01	150CT01	1 000000
.. WB1Q ..	428 8,000,000 000	8,110,000 00	8,067,500 00	42,500 00	00 42,500 00
.. WB1Q ..	CXL 428 -8,000,000 000	-8,110,000 00	-8,067,500 00	-42 500 00	00 -42,500 00
.. WB1Q ..	067 5,000,000 000	5,089,843 75	5 037,500 00	52,343 75	00 52 343 75
.. WB1F ..	784 12,000,000 000	12,253,125 00	12,108,750 00	144,375 00	00 144,375 00
.. WB1F ..	130 4 500,000 000	4,583,671 88	4,540,781 25	42 890 63	00 42,890 63
.. WB1F ..	141 33,250,000 000	33 813,691 44	33,571,015 63	242,675 81	00 242,675 81
.. WB1E ..	Y 518 1 000 000 000	1,014 367 19	1,004,375 00	-11 992 19	00 -11 992 19
01F0626A4	TOTAL	51,646,855 51	51,224 921 88	417 949 25 L	00 417 949 25 L
		5,089,843 75	5,037,500 00	52,343 75 S	00 52,343 75 S
01F0626B2	FNMA TBA NOV 30 SINGLE FAM	2099/12/01 6 500	10OCT01	14NOV01	1 000000
.. WB2L ..	112 8,435,000 000	8,560 207 03	8,549,663 28	10,543 75	00 10,543 75
.. WB1F ..	318 12,000 000 000	12,223,125 00	12,213,750 00	9,375 00	00 9,375 00
.. WB2L ..	249 8 493 906 25	8,615 546 88	78 359 37	14NOV01	1 000000 00 78,359 37

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	8,500,000 000				
.. WB2L ..	250 5,065,000 000	5,198 833 59	5,133,852 34	56,981 25	00 56,981 25
.. WB1F ..	475 4,500,000 000	4 623 046 88	4,568,986 25	54,140 63	00 54,140 63
.. WB1F ..	498 33,250,000 000	34,133 203 13	33,712,382 81	420,820 32	00 420,820 32
.. WB1E ..	Y 518 11,000,000 000	11,197 654 25	11,201,093 75	3,437 50	00 3,437 50
01F0626B2	TOTAL	84,621,978 13	83,995,195 31	633,657 82 L	00 633,657 82 L
01F0626C0	FNMA TBA DEC 30 SINGLE FAM	2099/12/01 6 500	06NOV01	13DEC01	1 000000
.. WB2L ..	607 7,000,000 000	7,150,937 50	7,147,611 72	3,325 78	00 3,325 78
.. WB2L ..	CXL 607 -7,000,000 000	-7,150,937 50	-7,147,611 72	3,325 78	00 -3,325 78
.. WB2L ..	609 7 000,000 000	7,150 937 50	7,147,611 72	3 325 78	00 3,325 78
.. WB2L ..	381 12,000,000 000	12,200 625 00	12,300,421 87	-99,796 87	00 -99,796 87
.. WB1E ..	216 16,000 000 000	16,130 000 00	16,205,625 00	-75 625 00	00 -75,625 00
.. WB1E ..	CXL 216 -16,000,000 000	-16,130,000 00	-16,205,625 00	75,625 00	00 75,625 00
.. WB1E ..	246 2,000 000 000	2,020,078 13	2 040,937 50	-20,859 37	00 -20,859 37

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIE ** CXL 246 -2,000,000 000		-2,020,978 13		-2,040,937 50	19NOV01 20,859 57	13DEC01	1 000000 00	20,859 37
WBIE ** 248 3,000,000 000		3,030,117 19		3,041,289 04	19NOV01 -31,171 87	13DEC01	1 000000 00	-31,171 87
WBIE ** 444 9,000,000 000		9,073,125 00		9,054,843 75	19NOV01 18,281 25	13DEC01	1 000000 00	18,281 25
WBIE ** CXL 444 -9,000,000 000		-9,073,125 00		-9,054,843 75	19NOV01 -18,281 25	13DEC01	1 000000 00	-18,281 25
WBIO ** 173 11,000,000 000		11,131,484 38		11,092,265 63	20NOV01 39,218 75	13DEC01	1 000000 00	39,218 75
WBIE ** 247 14,500,000 000		14,551,562 50		14,405,546 88	21NOV01 -53,984 38	13DEC01	1 000000 00	-53,984 38
WBIE ** CXL 247 -14,500,000 000		-14,551,562 50		-14,405,546 88	21NOV01 53,984 38	13DEC01	1 000000 00	53,984 38
WBIE ** 403 14,000,000 000		14,043,750 00		14,155,312 50	21NOV01 -111,562 50	13DEC01	1 000000 00	-111,562 50
WBIF ** 740 33,250,000 000		33,248,701 17		33,934,409 38	27NOV01 -685,908 21	13DEC01	1 000000 00	-685,908 21
WBIO ** 523 1,500,000 000		1,503,984 38		1,516,523 44	28NOV01 -12,539 06	13DEC01	1 000000 00	-12,539 06
WBIO ** CXL 523 -1,500,000 000		-1,503,984 38		-1,516,523 44	28NOV01 12,539 06	13DEC01	1 000000 00	12,539 06
WBIF ** 770 12,000,000 000		12,181,875 00		12,281,250 00	04DEC01 -99,375 00	13DEC01	1 000000 00	-99,375 00
WBIF ** 771 2,283,398 44		2,283,398 44		2,302,734 38	04DEC01 -19,335 94	13DEC01	1 000000 00	-19,335 94

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
2,250,000 000								
WB2L ** 532 4,430,000 000		4,459,591 03		4,517,907 81	05DEC01 -58,316 78	13DEC01	1 000000 00	-58,316 78
WB2L ** 533 5,495,000 000		5,533,422 08		5,604,041 41	05DEC01 -70,619 33	13DEC01	1 000000 00	-70,619 33
WBIF ** 011 2,250,000 000		2,250,876 95		2,302,734 37	06DEC01 -43,857 42	13DEC01	1 000000 00	-43,857 42
01F0626C0 TOTAL		94,391,294 36		97,607,912 50	-1,216,618 14 L		00	-1,216,618 14 L
11,131,484 38				11,092,265 63	39,218 75 S		00	39,218 75 S
01F062614 FNMA		TBA JAN 30 SINGLE FAM	2099/12/01	6 500	04JAN01	16JAN01	1 000000	
WB1H ** 127 500,000 000		496,621 09		489,531 25	7,089 84		00	7,089 84
WB1H ** 133 190,000 000		188,775 39		186,378 13	04JAN01 2,397 26	16JAN01	1 000000 00	2,397 26
WB1F ** 248 14,500,000 000		16,470,351 56		16,139,062 50	08JAN01 331,289 06	16JAN01	1 000000 00	331,289 06
WB1H ** 212 20,000,000 000		19,876,562 50		19,692,187 50	09JAN01 184,375 00	16JAN01	1 000000 00	184,375 00
WB1Q ** 559 8,000 000 000		8,090,000 00		8,070,156 25	04DEC01 19,845 75	14JAN02	1 000000 00	19,845 75
WB1E ** 080 2,000,000 000		1,987,500 00		2,003,125 00	18DEC01 -15,625 00	14JAN02	1 000000 00	-15,625 00
WB1E ** CXL 080 -2,000,000 000		-1,987,500 00		-2,003,125 00	18DEC01 15,625 00	14JAN02	1 000000 00	15,625 00
WB1E **					18DEC01	14JAN02	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
4,000,000 000	081	3,981,250 00	4,006 250 00	-25,800 00			00	-25,800 00
WBIE ** CXL 081 4,000,000 000		-3,981,250 00	-4,006,250 00	25 000 00	18DEC01 14JAN02	1 000000 00		25,000 00
WBIE ** 082 6,000,000 000		5,942,500 00	5,938,867 19	23,632 81	18DEC01 14JAN02	1 000000 00		23,632 81
WBIE ** CXL 082 6,000,000 000		-5,942,500 00	-5,938,867 19	23 632 81	18DEC01 14JAN02	1 000000 00		-23,632 81
01F062614 TOTAL		37,032,310 54	36,507,159 38	525 151 16 L		00		525,151 16 L
		8,090 000 00	8,070 156 25	19,843 75 S		00		19,843 75 S
01F062622 FNMA	18A FEB 30 SINGLE FAM	2099/12/31 6 500		12JAN01	12FEB01	1 000000		
WBIF ** 387 16,500 000 000		16 286,015 63	16,458,750 00	-172,734 37		00		-172,734 37
WBIF ** 384 7,800,000 000		7,722,609 38	7,746 003 13	23,393 75	19JAN01 12FEB01	1 000000 00		-23,393 75
WBIF ** 436 190,000 000		188,931 25	188 693 75	237 50	02FEB01 12FEB01	1 000000 00		237 50
WBIF ** 437 12,200,000 000		12,131 851 56	12,116,125 00	15 726 56	02FEB01 12FEB01	1 000000 00		15,726 56
WBIF ** 440 500,000 000		497,382 81	496 562 50	820 31	02FEB01 12FEB01	1 000000 00		820 31
WBIE ** 254 2,500 000 000		2,485,253 91	2 465,429 69	19,824 22	07FEB01 12FEB01	1 000000 00		19,824 22
WBIF ** 522 7 800,000 000		7,746,375 00	7,722 609 38	23,765 62	08FEB01 12FEB01	1 000000 00		23,765 62

WB2C	MONTHLY	WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001					PAGE: 131 AS-OF DATE 31DEC01	
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F062622	TOTAL	47,058,419 54	47 194,173 45	-135,753 91 L		00		-135,753 91 L
01F062630	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	6 500	12FEB01	13MAR01	1 000000	
WBIF **	353	12,297,075 00	12,300,946 88	-3,871 88		00		-3,871 88
12 390,000 000								
WBIF **	534	496,250 00	496,406 25	156 25	12FEB01	13MAR01	1 000000	-156 25
500 000 000								
WBIF **	CXL 534	-496,250 00	-496 406 25	156 25	12FEB01	13MAR01	1 000000	156 25
500 000 000								
WBIF **	541	12,297,075 00	12,301,103 13	-4 028 13	12FEB01	13MAR01	1 000000	-4,028 13
12,390,000 000								
WBIF **	CXL 541	-12,297,075 00	-12,301,103 13	4,028 13	12FEB01	13MAR01	1 000000	4,028 13
-12,390 000 000								
WBIF **	567	496,250 00	496,562 50	312 50	12FEB01	13MAR01	1 000000	-312 50
500 000 000								
WBIE **	557	10,349,062 50	10,373,906 25	24,843 75	15FEB01	13MAR01	1 000000	-24,843 75
10,500 000 000								
WBIE **	CXL 557	-10,349,062 50	10,373 906 25	24,843 75	15FEB01	13MAR01	1 000000	24,843 75
-10,500,000 000								
WBIE **	570	2 444,062 50	2 485 156 25	-21,093 75	15FEB01	13MAR01	1 000000	-21,093 75
2,500 000 000								
WBIF **	003	188,634 38	188,575 00	59 38	09MAR01	13MAR01	1 000000	59 38
190 000 000								
WBIF **	004	12,112,312 50	12,108,500 00	3 812 50	09MAR01	13MAR01	1 000000	3,812 50
12 200,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F062430	TOTAL	27,558,334 38	27,579,740 63		-21 406 25 L	00	-21,406 25 L
01F062440	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	6 500	30MAR01	16APR01	1 000000
.. WB1H ..	152	2,192,437 50	2,192,781 25		-343 75	00	-343 75
2,200,000 000							
.. WB1E ..	732	2,497,468 94	2,482 031 25		09APR01	16APR01	1 000000
Y 2,500,000 000					-15,429 69	00	-15,429 69
.. WB1E ..	733	4,994,726 56	4,967,187 50		09APR01	16APR01	1 000000
Y 5,000,000 000					-27,539 06	00	-27,539 06
.. WB1H ..	241	2,192,781 25	2,192,437 50		11APR01	16APR01	1 000000
2,200,000 000					343 75	00	343 75
.. WB1Q ..	369	298,195 31	298 476 56		11APR01	16APR01	1 000000
300,000 000					-281 25	00	-281 25
.. WB1Q ..	369	-298,195 31	-298,476 56		11APR01	16APR01	1 000000
CXL 300,000 000					281 25	00	281 25
01F062440	TOTAL	11,877,406 25	11,834,437 50		-42,948 75 L	00	-42,948 75 L
		00	00		00 S	00	00 S
01F062655	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	6 500	24APR01	14MAY01	1 000000
.. WB1H ..	334	24,873 046 88	24,839,843 75		33,203 13	00	33,203 13
25,000,000 000							
.. WB1F ..	642	11,935,312 50	11 857,500 00		25APR01	14MAY01	1 000000
12,000,000 000					77 812 50	00	77,812 50
.. WB1H ..	364	4,720,312 50	4,716,601 56		26APR01	14MAY01	1 000000
4,750 000 000					3 710 94	00	3,710 94
.. WB1E ..	144	9,976,562 50	9,946,875 00		04MAY01	14MAY01	1 000000
					29 687 50	00	29,687 50

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
10,000,000 000							
.. WB1F ..	028	23,221,845 70	22,972,089 84		09MAY01	14MAY01	1 000000
23,250,000 000					249,755 86	00	249,755 86
01F062655	TOTAL	74,727,080 08	74 332,910 15		394 149 93 L	00	394,149 93 L
01F062663	FNMA	TBA JUN 30 SINGLE FAM	2099/12/31	6 500	10MAY01	13JUN01	1 000000
.. WB1H ..	487	2,777,906 25	2,795,187 50		-17,281 25	00	-17,281 25
2,800,000 000							
.. WB1Q ..	731	2,961,562 50	2,955,234 38		17MAY01	13JUN01	1 000000
3,000,000 000					6 328 12	00	6,328 12
.. WB1E ..	482	9,878,125 00	9,954,687 50		22MAY01	13JUN01	1 000000
10,000,000 000					-76,562 50	00	-76,562 50
.. WB1E ..	482	-9,878,125 00	-9,954,687 50		22MAY01	13JUN01	1 000000
CXL 482					76 562 50	00	76,562 50
10,000,000 000							
.. WB1F ..	165	11,849,531 25	11,906,250 00		23MAY01	13JUN01	1 000000
12,000,000 000					-56,718 75	00	56,718 75
.. WB1F ..	351	32,934 384 77	33,034,375 00		08JUN01	13JUN01	1 000000
33,250,000 000					99,990 23	00	-99,990 23
01F062663	TOTAL	47,561,822 27	47,735,812 50		-173,990 23 L	00	-173,990 23 L
		2,961,562 50	2,955,234 38		6,328 12 S	00	6,328 12 S
01F062671	FNMA	TBA JUL 30 SINGLE FAM	2099/12/01	6 500	14MAY01	16JUL01	1 000000
.. WB1E ..	225	9,843,750 00	9,937,500 00		-93,750 00	00	-93,750 00
10,000,000 000							
.. WB1E ..	573	9 843,750 00	9,883 203 13		14MAY01	16JUL01	1 000000
10,000,000 000					-39 453 13	00	-39,453 13
.. WB1Q ..					19JUN01	19JUL01	1 000000

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1 000.000 000	393	1 007.187 50		992.948 75	14.218 75		00	14.218 75
.. WB1Q ..					19JUN01	19JUL01	1 000000	
-1.000.000 000	CXL 393	-1.007.187 50		-992.948 75	-14 218 75		00	-14.218 75
.. WB1Q ..					19JUN01	19JUL01	1 000000	
1.000.000 000	651	1.007.187 50		993.125 00	14.062 50		00	14.062 50
.. WB1Q ..					19JUN01	19JUL01	1 000000	
-1.000.000 000	CXL 651	-1.007.187 50		993.125 00	-14 062 50		00	-14.062 50
.. WB1F ..					06JUL01	16JUL01	1 000000	
12.000.000 000	544	11.848.593 75		11.820.000 00	28 593 75		00	28 593 75
.. WB1Q ..					09JUL01	16JUL01	1 000000	
4.000 000 000	577	3.953.750 00		3.968.593 75	-14.843 75		00	-14.843 75
.. WB1Q ..					09JUL01	16JUL01	1 000000	
-4.000.000 000	CXL 577	-3.953 750 00		-3 968.593 75	14.843 75		00	14.843 75
.. WB1F ..					09JUL01	16JUL01	1 000000	
33.250.000 000	638	32.870.742 19		32.855.154 25	15.585 94		00	15.585 94
.. WB1Q ..					09JUL01	02AUG01	1 000000	
4.000.000 000	653	3.953.750 00		3.968.750 00	-15 000 00		00	-15 000 00
01F062671 TOTAL		64.404.835 94		64 495.859 38	89.023 44 L		00	-89.023 44 L
.. WB1Q ..							00	
		3.953.750 00		3.968.750 00	-15.000 00 S		00	-15 000 00 S
01F062689 FMMA		TBA AUG 30 SINGLE FAM	2099/12/31	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..							00	
10 000.000 000	694	9 862 500 00		9.945.312 50	-82 812 50		00	82.812 50
.. WB1E ..					09JUL01	13AUG01	1 000000	
-10.000 000 000	CXL 694	-9.862.500 00		9.945.312 50	82 812 50		00	82.812 50

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1F ..					09AUG01	13AUG01	1 000000	
33.250.000 000	217	33.292.861 33		32 803.203 13	489.658 20		00	489.658 20
.. WB1F ..					09AUG01	13AUG01	1 000000	
12.000.000 000	218	12.017.812 50		11.823.750 00	194.062 50		00	194.062 50
.. WB1E ..					31DEC01	31DEC01	1 000000	
Y 25.000.000 000	503	24.918.945 31		24 924 804 49	5 859 38		00	5.859 38
01F062689 TOTAL		70.229.619 14		69.551.757 82	689 580 08 L		00	689.580 08 L
01F062697 FMMA		TBA SEP 30 SINGLE FAM	2099/12/01	6 500	07AUG01	17SEP01	1 000000	
.. WB1E ..							00	
25.000.000 000	794	24 851.562 50		24 890.625 00	-39.062 50		00	-39.062 50
.. WB1E ..					07AUG01	17SEP01	1 000000	
-25 000.000 000	CXL 794	-24.851 562 50		-24 890.625 00	39.062 50		00	39 062 50
.. WB1Q ..					29AUG01	17SEP01	1 000000	
1.000.000 000	181	1.005.781 25		999.531 25	6.250 00		00	6.250 00
.. WB1Q ..					29AUG01	17SEP01	1 000000	
-1.000.000 000	CXL 181	-1.005.781 25		999.531 25	-6 250 00		00	-6.250 00
.. WB1E ..					29AUG01	17SEP01	1 000000	
25.000 000 000	262	24 851.562 50		24 851.562 50	00		00	00
.. WB1E ..					29AUG01	17SEP01	1 000000	
-25.000.000 000	CXL 262	-24.851 562 50		-24.851 562 50	00		00	00
.. WB1E ..					29AUG01	17SEP01	1 000000	
75 000.000 000	569	24.851.562 50		24 890.625 00	-39 062 50		00	-39.062 50
.. WB1E ..					31AUG01	17SEP01	1 000000	
3.000.000 000	353	3 013.593 75		3.000 468 75	13.125 00		00	13.125 00
.. WB1E ..					31AUG01	17SEP01	1 000000	
-3.013.593 75	CXL 353	-3.013.593 75		-3 000.468 75	-13 125 00		00	-13.125 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-3,000,000 000							
WB1Q **	352	5,050,000 00	5,001,406 25		13SEP01 48,593 75	17SEP01 1 000000 00	48,593 75
5,000,000 000							
WB1Q **	352	-5,050,000 00	-5,001,406 25		13SEP01 -48,593 75	17SEP01 1 000000 00	-48,593 75
CXL							
-5,000,000 000							
WB1Q **	355	5,050,000 00	4,997,656 25		13SEP01 52,343 75	17SEP01 1 000000 00	52,343 75
5,000,000 000							
WB1F **	577	33,631,855 47	33,203,242 19		13SEP01 428,613 28	17SEP01 1 000000 00	428,613 28
33,250,000 000							
WB1F **	603	12,150 000 00	11,985 000 00		14SEP01 145,000 00	17SEP01 1 000000 00	145,000 00
12,000,000 000							
WB1E **	506	1,006,757 81	1 006,757 81		31DEC01 00	31DEC01 1 000000 00	00
1,000,000 000							
01F062697 TOTAL		1,006,757 81	1,006,757 81		00	00	00
		70,633,417 97	70,078,867 19		554,550 78 L	00	554,550 78 L
		5,050,000 00	4,997,656 25		52,343 75 S	00	52,343 75 S
01F0704C5 FNMA	TBA DEC 15 SINGLE FAM	2099/12/01	7 000		13DEC01	18DEC01	1 000000
WB1F **	241	1,398,199 22	1,397,471 88		527 34	00	527 34
1,350,000 000							
01F070443 FNMA	TBA APR 15 SINGLE FAM	2099/12/31	7 000		03APR01	19APR01	1 000000
WB1H **	162	15,332 812 50	15,351,562 50		-18,750 00	00	-18,750 00
15,000,000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F070450 FNMA	TBA MAY 15 SINGLE FAM	2099/12/31	7 000		16APR01	17MAY01	1 000000
WB1H **	246	15,285,937 50	15,337 500 00		-51,562 50	00	-51,562 50
15,000,000 000							
WB1H **	551	6,135,000 00	6,114,375 00		15MAY01 20,425 00	17MAY01 1 000000 00	20 425 00
6 000,000 000							
WB1H **	626	9,202 500 00	9,171,562 50		15MAY01 30,937 50	17MAY01 1 000000 00	30,937 50
9,000,000 000							
01F070450 TOTAL		30,623,437 50	30,623,437 50		00 L	00	00 L
01F070467 FNMA	TBA OCT 30 SINGLE FAM	2099/12/01	7 000		29SEP00	16OCT00	1 000000
WB1E **	239	17,634,375 00	17,550,000 00		-84 375 00	00	-84,375 00
18,000,000 000							
WB1E **	121	-7,830,000 00	-7,837,500 00		03OCT00 7 500 00	16OCT00 1 000000 00	7,500 00
CXL							
-8,000,000 000							
WB1F **	110	18,316,734 38	18,070,593 75		09OCT01 246,140 63	15OCT01 1 000000 00	246,140 63
17,700,000 000							
WB1E **	514	33,115,000 00	32 780 000 00		31DEC01 -335,000 00	31DEC01 1 000000 00	-335 000 00
32 000,000 000							
01F0706A7 TOTAL		61,236,109 38	60,563,093 75		-165,734 37 L	00	-165,734 37 L
01F0706B5 FNMA	TBA NOV 30 SINGLE FAM	2099/12/01	7 000		03OCT01	14NOV01	1 000000
WB1E **	482	33,010,000 00	33,218,750 00		-208,750 00	00	-208,750 00
32,000,000 000							
WB1F **	350	18,428,742 19	18,255,890 63		07NOV01 172,851 56	14NOV01 1 000000 00	172,851 56
17,700,000 000							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
01F0706B5	TOTAL	51,438,742 19	51,474,640 63	-35 898 44 L	00	-35,898 44 L
01F0706C3	FNMA TBA DEC 30 SINGLE FAM	2099/12/01 7 000	07NOV01	13DEC01	1 000000	
.. WBIE ..	465	33,125 000 00	33,055 000 00	70,000 00	00	70,000 00
32,000,000 000						
.. WBIE ..	380	10,316 404 25	10,281,250 00	04DEC01	13DEC01	1 000000
10,000,000 000			35 156 25	00		35,156 25
.. WBIF ..	027	18,033,257 81	18,374,812 50	07DEC01	13DEC01	1 000000
17,700,000 000			-341,554 69	00		-341,554 69
01F0706C3	TOTAL	61,474,664 06	61,711,062 50	-236 398 44 L	00	-236,398 44 L
01F070617	FNMA TBA JAN 30 SINGLE FAM	2099/12/01 7 000	01DEC00	16JAN01	1 000000	
.. WBIE ..	357	-7,419,140 63	-7,482,343 75	63,203 12	00	63,203 12
-7,500,000 000						
.. WBIE ..	364	2,473,046 88	2,521,777 34	01DEC00	16JAN01	1 000000
2,500,000 000			-48 730 46	00		-48,730 46
.. WBIF ..	285	13 801 144 53	13,465 750 00	10JAN01	16JAN01	1 000000
13,700,000 000			135,394 53	00		135,394 53
.. WBIF ..	298	25,146,484 38	24,882,812 50	11JAN01	16JAN01	1 000000
25,000,000 000			263,671 88	00		263,671 88
.. WBIF ..	299	25,146 484 38	24,882 812 50	11JAN01	16JAN01	1 000000
25 000,000 000			263,671 88	00		263,671 88
.. WBIE ..	310	17,336,015 43	17,401,093 75	27NOV01	14JAN02	1 000000
17,000,000 000			-65,078 12	00		-65,078 12
.. WBIE ..	310	-17 336 015 43	-17 401 093 75	27NOV01	14 JAN02	1 000000
-17,000,000 000			65 078 12	00		65 078 12
.. WBIE ..			27NOV01	14JAN02	1 000000	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECY GN/LS		NET BAS SECY GN/LS	
10,000,000 000	324 10,197,654 25	10,197,654 25		00		00	00
.. WBIE ..	324 -10,197,654 25	-10 197,656 25		27NOV01 00	14JAN02	1 000000 00	00
-10,000,000 000							
.. WBIE ..	328 7,138,359 38	7,203,437 50		27NOV01 -65 078 12	14JAN02	1 000000 00	-65,078 12
7,000,000 000							
.. WBIE ..	328 -7,138 359 38	-7,203,437 50		27NOV01 65 078 12	14JAN02	1 000000 00	65,078 12
-7,000,000 000							
01F070617	TOTAL	00	00	00		00	00
	59,148,019 54	58,478,808 59		477,210 95 L		00	477,210 95 L
01F070425	FNMA TBA FEB 30 SINGLE FAM	2099/12/31 7 000		09JAN01	12FEB01	1 000000	
.. WBIE ..	252 2 016,250 00	2,011,328 13		4 921 87		00	4 921 87
2,000,000 000							
.. WBIE ..	252 -2,016,250 00	-2,011,328 13		09JAN01 -4 921 87	12FEB01	1 000000 00	-4,921 87
-2,000,000 000							
.. WBIE ..	255 504 062 50	504,453 13		09JAN01 -390 63	12FEB01	1 000000 00	-390 63
500,000 000							
.. WBIF ..	385 32 542 250 00	32 493,000 00		18JAN01 49,250 00	12FEB01	1 000000 00	49,250 00
32,300,000 000							
.. WBIF ..	386 13,807,031 25	13,772 781 25		18JAN01 34 250 00	12FEB01	1 000000 00	34,250 00
13,700,000 000							
.. WBIF ..	587 17 852 109 38	17,794 031 25		07FEB01 58,078 13	12FEB01	1 000000 00	58,078 13
17,700,000 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRO DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECY GN/LS			
01F070425	TOTAL						
	44,705,453.13	44,544,265.43		141,187.50 L		00	141,187.50 L
01F070433	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	7.000	15FEB01	16FEB01	1.000000	
.. WBIE ..							
Y	500	500,781.25	503,750.00	2,968.75		00	2,968.75
	500,000.000						
.. WBIF ..				08MAR01	13MAR01	1.000000	
	201	17,919,867.19	17,827,218.75	92,648.44		00	92,648.44
	17,700,000.000						
01F070433	TOTAL						
	18,420,648.44	18,330,968.75		95,617.19 L		00	95,617.19 L
01F070441	FNMA TBA APR 30 SINGLE FAM	2099/12/31	7.000	09APR01	16APR01	1.000000	
.. WBIF ..							
	496	17,957,894.53	17,899,125.00	58,769.53		00	58,769.53
	17,700,000.000						
01F070458	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	7.000	25APR01	14MAY01	1.000000	
.. WBIE ..							
	073	1,515,703.13	1,514,765.63	937.50		00	937.50
	1,500,000.000						
.. WBIE ..				25APR01	14MAY01	1.000000	
	073	1,515,703.13	-1,514,765.63	-937.50		00	-937.50
	-1,500,000.000						
.. WBIE ..				04MAY01	14MAY01	1.000000	
	147	6,087,890.63	6,059,296.87	28,593.76		00	28,593.76
	6,000,000.000						
.. WBIE ..				04MAY01	14MAY01	1.000000	
	147	6,087,890.63	-6,059,296.87	-28,593.76		00	-28,593.76
	-6,000,000.000						
.. WBIE ..				04MAY01	14MAY01	1.000000	
	529	6,087,890.63	6,049,687.50	38,203.13		00	38,203.13
	6,000,000.000						
.. WBIF ..				09MAY01	14MAY01	1.000000	
	029	17,973,796.88	17,926,781.25	47,015.63		00	47,015.63
	17,700,000.000						

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WILLIAM H. GATES FOUNDATION
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRO DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
01F070658	TOTAL	24,061,687 51	23,976,468 75	85,218 76 L	00	85,218 76 L
01F070666	FNMA TBA JUN 30 SINGLE FAM 2099/12/31 7 000		09MAY01	13JUN01	1 000000	
.. WBIE ..						
	221	16,195,000 00	16,195 312 50	-312 50	00	-312 50
	16,000,000 000					
.. WBIE ..			09MAY01	13JUN01	1 000000	
	221	-16,195 000 00	-16,195,312 50	312 50	00	312 50
	-16,000,000 000					
.. WBIF ..			08JUN01	13JUN01	1 000000	
	352	17,885,296 88	17 937,843 75	52,546 87	00	-52,546 87
	17,700,000 000					
01F070666	TOTAL	17,885,296 88	17,937,843 75	-52,546 87 L	00	-52,546 87 L
01F070674	FNMA TBA JUL 30 SINGLE FAM 2099/12/31 7 000		05JUN01	16JUL01	1 000000	
.. WBIE ..						
	386	1,009,375 00	1,006,250 00	3,125 00	00	3,125 00
	1 000,000 000					
.. WBIE ..			05JUN01	16JUL01	1 000000	
	386	-1,009,375 00	-1,006,250 00	-3,125 00	00	-3,125 00
	-1,000,000 000					
.. WBIE ..			05JUN01	16JUL01	1 000000	
	572	9 084 375 00	9,088 242 19	-3 867 19	00	-3,867 19
	9,000,000 000					
.. WBIF ..			11JUL01	16JUL01	1 000000	
	638	1,012,109 38	1,007,890 63	4,218 75	00	4,218 75
	1,000,000 000					
.. WBIF ..			11JUL01	16JUL01	1 000000	
	712	17,917,792 97	17,838,281 25	79,511 72	00	79,511 72
	17,700,000 000					
01F070674	TOTAL	27,002,167 97	26,926,523 44	75,644 53 L	00	75,644 53 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
		1,012,109 38		1,007,890 63	4,218 75 S		00	4,218 75 S
01F070682	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	7 000	08JUL01	13AUG01	1 000000	
.. WBIF ..								
	093	17,991,773 44		17,877,000 00	114,773 44		00	114,773 44
	17,700,000 000							
.. WBIE ..					10JUL01	13AUG01	1 000000	
	392	9,067,500 00		9,088,593 75	-21,093 75		00	-21 093 75
	9,000,000 000							
.. WBIE ..					10JUL01	13AUG01	1 000000	
	CXL 392	-9,067,500 00		-9,088 593 75	21,093 75		00	21 093 75
	-9,000 000 000							
.. WBIE ..					19JUL01	13AUG01	1 000000	
	571	1,014,140 63		1 009 843 75	4,296 88		00	4 296 88
	1 000,000 000							
.. WBIE ..					19JUL01	13AUG01	1 000000	
	CXL 571	-1 014,140 63		-1,009 843 75	-4 296 88		00	-4 296 88
	-1,000,000 000							
01F070682	TOTAL							
		17,991,773 44		17,877,000 00	114,773 44 L		00	114 773 44 L
01F070690	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	7 000	13SEP01	17SEP01	1 000000	
.. WBIF ..								
	578	18 131,437 50		17,932,312 50	199 125 00		00	199 125 00
	17,700 000 000							
.. WBIE ..					31DEC01	31DEC01	1 000000	
	522	32 892 500 00		32 462,500 00	-430 000 00		00	-430 000 00
	32,000,000 000							
01F070690	TOTAL							
		51 023 937 50		50,394 812 50	-230,875 00 L		00	-230 875 00 L
01F072445	FNMA	TBA OCT 15 SINGLE FAM	2099/12/01	7 500	10OCT01	18OCT01	1 000000	
.. WBIF ..								
	242	836 687 50		829,593 75	7 093 75		00	7,093 75
	800,000 000							
.. WBIF ..					10OCT01	18OCT01	1 000000	
	246	731,171 88		728 000 00	3,171 88		00	3,171 88
	700 000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
01F072445	TOTAL							
		1 567,859 38		1,557,593 75	10,265 63 L		00	10,265 63 L
01F072483	FNMA	TBA NOV 15 SINGLE FAM	2099/12/01	7 500	23OCT01	19NOV01	1 000000	
.. WBIF ..								
	323	735,000 00		731,062 50	3,937 50		00	3 937 50
	700 000 000							
.. WBIF ..					23OCT01	19NOV01	1 000000	
	324	840,000 00		834,625 00	5,375 00		00	5,375 00
	800 000 000							
.. WBIF ..					15NOV01	19NOV01	1 000000	
	529	730,187 50		735,000 00	-4,812 50		00	-4 812 50
	700,000 000							
01F072483	TOTAL							
		2,305,187 50		2,300,687 50	4 500 00 L		00	4,500 00 L
01F072415	FNMA	TBA JAN 15 SINGLE FAM	2099/12/01	7 500	16JAN01	22JAN01	1 000000	
.. WBIF ..								
	267	820,250 00		812,750 00	7,500 00		00	7 500 00
	800,000 000							
.. WBIF ..					16JAN01	05FEB01	1 000000	
	271	717,224 56		710,937 50	6,289 06		00	6,289 06
	700,000 000							
01F072415	TOTAL							
		1 537,474 56		1,523,687 50	13,789 06 L		00	13,789 06 L
01F072423	FNMA	TBA FEB 15 SINGLE FAM	2099/12/31	7 500	13FEB01	27FEB01	1 000000	
.. WBIF ..								
	574	821,375 00		819,312 50	2 062 50		00	2,062 50
	800,000 000							
.. WBIF ..					13FEB01	15FEB01	1 000000	
	585	719,167 97		717,281 25	1 886 72		00	1,886 72
	700,000 000							
01F072423	TOTAL							
		1,540,542 97		1,536,593 75	3 949 22 L		00	3,949 22 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F072431	FNMA TBA MAR 15 SINGLE FAM 2099/12/31 7 500		13FEB01	22MAR01	1 000000
.. WB1H ..	075 820,500 00	820,500 00	00	00	00
800,000 000					
.. WB1H ..	CXL 075 -820,500 00	-820,500 00	13FEB01	22MAR01	1 000000
-800,000 000			00	00	00
.. WB1H ..	168 820,500 00	820,937 50	13FEB01	22MAR01	1 000000
800,000 000			-437 50	00	-437 50
.. WB1H ..	022 820,687 50	820,500 00	13MAR01	19MAR01	1 000000
800,000 000			187 50	00	187 50
.. WB1H ..	CXL 022 -820,687 50	-820,500 00	13MAR01	19MAR01	1 000000
-800,000 000			-187 50	00	-187 50
.. WB1H ..	169 820,687 50	820,500 00	13MAR01	19MAR01	1 000000
800,000 000			187 50	00	187 50
.. WB1H ..	031 719,359 38	718,375 00	14MAR01	19MAR01	1 000000
700,000 000			984 38	00	984 38
.. WB1H ..	CXL 031 -719,359 38	-718,375 00	14MAR01	19MAR01	1 000000
-700,000 000			-984 38	00	-984 38
.. WB1H ..	170 719,359 38	717,937 50	14MAR01	19MAR01	1 000000
700,000 000			1,421 88	00	1,421 88
01F072431	TOTAL	00	00	00	00

	2,360,546 88	2,359,375 00	1,171 88 L	00	1,171 88 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F072449	FNMA TBA APR 15 SINGLE FAM 2099/12/31 7 500		16APR01	19APR01	1 000000
.. WB1H ..	257 821,625 00	821,562 50	62 50	00	62 50
800,000 000					
.. WB1H ..	263 718,894 53	717,718 75	16APR01	19APR01	1 000000
700,000 000			1,175 78	00	1,175 78
01F072449	TOTAL	1,540,519 53	1,539,281 25	1,238 28 L	00
-----					1,238 28 L
01F072456	FNMA TBA MAY 15 SINGLE FAM 2099/12/31 7 500		15MAY01	17MAY01	1 000000
.. WB1H ..	552 823,437 50	821,500 00	1,937 50	00	1,937 50
800,000 000					
.. WB1H ..	557 720,042 97	718,812 50	15MAY01	17MAY01	1 000000
700,000 000			1,230 47	00	1,230 47
01F072456	TOTAL	1,543,480 47	1,540,312 50	3,167 97 L	00
-----					3,167 97 L
01F072464	FNMA TBA JUN 15 SINGLE FAM 2099/12/31 7 500		08JUN01	18JUN01	1 000000
.. WB1H ..	011 722,503 91	719,687 50	2,816 41	00	2,816 41
700,000 000					
.. WB1H ..	012 826,500 00	823,000 00	08JUN01	18JUN01	1 000000
800,000 000			3,500 00	00	3,500 00
01F072464	TOTAL	1,549,003 91	1,542,687 50	6,316 41 L	00
-----					6,316 41 L
01F072472	FNMA TBA JUL 15 SINGLE FAM 2099/12/31 7 500		13JUL01	19JUL01	1 000000
.. WB1H ..	343 825,875 00	825,500 00	375 00	00	375 00
800,000 000					
.. WB1H ..	344 722,859 38	721,656 25	13JUL01	19JUL01	1 000000
700,000 000			1,203 13	00	1,203 13

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
01F072472	TOTAL						
	1,548,734 38	1,547,156 25		1,578 13 L	00	1,578 13 L	
01F072480	FNMA 18A AUG 15 SINGLE FAM 2099/12/31 7 500			13AUG01 16AUG01	1 000000		
.. WB1H ..	568 726,851 54	722 093 75		4 757 81	00	4,757 81	
700,000 000							
.. WB1H ..	569 830,687 50	825,000 00		13AUG01 16AUG01	1 000000	5,687 50	
800,000 000				5,687 50	00		
01F072480	TOTAL						
-----	1,557,539 06	1 547 093 75		10 445 31 L	00	10,445 31 L	
01F072498	FNMA 18A SEP 15 SINGLE FAM 2099/12/31 7 500			17SEP01 20SEP01	1 000000		
.. WB1H ..	038 726,386 72	725 593 75		792 97	00	792 97	
700,000 000							
.. WB1H ..	039 832 937 50	829,250 00		17SEP01 20SEP01	1 000000	3,687 50	
800,000 000				3 687 50	00		
01F072498	TOTAL						
-----	1,559,374 22	1,554 843 75		4,480 47 L	00	4,480 47 L	
01F0724A3	FNMA 18A OCT 30 SINGLE FAM 2099/12/01 7 500			24SEP01 15OCT01	1 000000		
.. WB1F ..	702 9 903 648 44	9,854,486 25		49,242 19	00	49,242 19	
9,550,000 000							
.. WB1E ..	786 9 352 265 63	9 262 968 75		01OCT01 15OCT01	1 000000	89,296 88	
9,000 000 000				89 296 88	00		
.. WB1E ..	787 2,078,281 25	2 060,000 00		01OCT01 15OCT01	1 000000	18,281 25	
2 000 000 000				18 281 25	00		
.. WB1F ..	142 9 933,492 19	9 817,101 56		10OCT01 15OCT01	1 000000	116,390 63	
9 550,000 000				116 390 63	00		

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SM SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
01F0726A3	TOTAL						
	31,267,687 51	30 994,476 56		273,210 95 L	00	273,210 95 L	
01F0726B1	FNMA 18A NOV 30 SINGLE FAM 2099/12/01 7 500			06NOV00 13NOV00	1 000000		
.. WB1E ..	126 11 473,945 31	11,480,234 38		6,289 07	00	6,289 07	
Y 11 500 000 000							
.. WB1E ..	260 -11,473,945 31	-11 480,234 38		06NOV00 13NOV00	1 000000	-6,289 07	
Y -11,500,000 000				-6 289 07	00		
.. WB1Q ..	119 1,043,437 50	1 039,140 16		24OCT01 14NOV01	1 000000	4,277 34	
1,000,000 000				4,277 34	00		
.. WB1Q ..	119 -1,043,437 50	-1,039,140 16		24OCT01 14NOV01	1 000000	-4,277 34	
Y -1 000,000 000				-4,277 34	00		
.. WB1Q ..	133 2 088 281 25	2,078,320 32		25OCT01 14NOV01	1 000000	9,960 93	
2,000,000 000				9,960 93	00		
.. WB1Q ..	133 -2,088 281 25	-2 078,320 32		25OCT01 14NOV01	1 000000	9,960 93	
Y -2 000 000 000				-9,960 93	00		
.. WB1Q ..	371 2,088,281 25	2,078,320 32		25OCT01 14NOV01	1 000000	9,960 93	
2,000 000 000				9,960 93	00		
.. WB1F ..	295 9,984,226 56	9,887 234 38		30OCT01 14NOV01	1 000000	96,992 18	
9,550 000 000				96 992 18	00		
.. WB1E ..	422 9,426,796 88	9 337,500 00		31OCT01 14NOV01	1 000000	89,296 88	
9,000,000 000				89 296 88	00		
.. WB1E ..	423 2,094,218 75	2,075,000 00		31OCT01 14NOV01	1 000000	19,218 75	
2,000,000 000				19,218 75	00		
.. WB1F ..	476 9 979,750 00	9 923 046 88		08NOV01 14NOV01	1 000000	56,703 12	
9 550 000 000				56,703 12	00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F072601	TOTAL	31,484,992 19	31,222,781 26		262,210 93 L		00	262,210 93 L
		2,088,281 25	2,078,328 32		9,960 93 S		00	9,960 93 S
01F0726C9	FNMA	TBA DEC 30 SINGLE FAM	2099/12/01	7 500	300C101	13DEC01	1 000000	
.. WB1F ..	233	9,973,781 25	9,973,781 25		00		00	00
	9,550,000 000							
.. WB1F ..	234	9,976,765 63	9,976,765 63		08NOV01 00	13DEC01	1 000000 00	00
	9,550,000 000							
.. WB1Q ..	175	3,120,937 50	3,122,343 75		15NOV01 -1,406 25	13DEC01	1 000000 00	-1,406 25
	3,000,000 000							
.. WB1Q ..	464	3,120,937 50	3,122,343 75		15NOV01 -1,406 25	13DEC01	1 000000 00	-1,406 25
	3,000,000 000							
.. WB1Q ..	CXL 464	-3,120,937 50	-3,122,343 75		15NOV01 1,406 25	13DEC01	1 000000 00	1,406 25
	-3,000,000 000							
.. WB1E ..	411	9,293,906 25	9,416,250 00		10DEC01 -122,343 75	13DEC01	1 000000 00	-122,343 75
	9,000,000 000							
.. WB1E ..	414	2 065,625 00	2,091,875 00		10DEC01 -26,250 00	13DEC01	1 000000 00	-26,250 00
	2,000,000 000							
01F0726C9	TOTAL	19,950,546 88	19 950 546 88		00		00	00
		11,359,531 25	11,508,125 00		-148,593 75 L		00	-148,593 75 L
		3,120,937 50	3,122,343 75		-1,406 25 S		00	-1,406 25 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F072613	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	7 500	29NOV00	16JAN01	1 000000	
.. WB1E ..	CXL 345	-5,021,875 00	-5 027,734 38		5,859 38		00	5,859 38
	-5,000,000 000							
.. WB1E ..	CXL 346	-3,013,125 00	-3,016,440 62		29NOV00 3,515 62	16JAN01	1 000000 00	3 515 62
	-3,000,000 000							
.. WB1E ..	358	4,017,500 00	4,030,703 13		29NOV00 -13,203 13	16JAN01	1 000000 00	-13,203 13
	4,000,000 000							
.. WB1E ..	CXL 358	-4,017,500 00	-4,030,703 13		29NOV00 13,203 13	16JAN01	1 000000 00	13,203 13
	-4,000,000 000							
.. WB1E ..	365	1,506,562 50	1,531,347 66		29NOV00 -24,785 16	16JAN01	1 000000 00	-24,785 16
	1,500,000 000							
.. WB1F ..	192	13,241,210 94	13,044,687 50		03JAN01 196,523 44	16JAN01	1 000000 00	196,523 44
	13,000,000 000							
.. WB1H ..	130	1,733,335 94	1,708,500 00		04JAN01 24,835 94	16JAN01	1 000000 00	24,835 94
	1,700,000 000							
01F072613	TOTAL	8,444,109 38	8,240 160 16		205 949 22 L		00	205,949 22 L
01F072621	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	7 500	19JAN01	12FEB01	1 000000	
.. WB1H ..	305	1,732,007 81	1,731,875 00		132 81		00	132 81
	1,700,000 000							
.. WB1F ..	453	13,309,765 63	13,231,562 50		01FEB01 78,203 13	12FEB01	1 000000 00	78,203 13
	13,000,000 000							
.. WB1E ..	246	1,529,531 25	1,530,000 00		08FEB01 468 75	12FEB01	1 000000 00	468 75
	1,500,000 000							
.. WB1H ..	483	1 731,875 00	1,732,007 81		08FEB01 -132 81	12FEB01	1 000000 00	-132 81
	1,700,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	SECTY GN/LS				
01F072621	TOTAL	18,303,179 69	18,225,445 31	78,471 88 L		00	78,471 88 1
01F072639	FNMA TBA MAR 30 SINGLE FAM	2099/12/31	7 500	07MAR01	13MAR01	1 000000	
.. WBIF ..	13 264,570 31	13,288,437 50	-23 867 19			00	-23,867 19
13,000,000 000							
01F072647	FNMA TBA APR 30 SINGLE FAM	2099/12/31	7 500	28MAR01	16APR01	1 000000	
.. WB1H ..	135 4,286 625 00	4,296,140 63	-9,515 63			00	-9 515 63
4,200,000 000							
.. WB1H ..	179 4,088,437 50	4,080,624 99	7,812 51	05APR01	16APR01	1 000000	
4,000,000 000						00	7,812 51
.. WB1F ..	410 13,286,914 04	13,255,937 50	30,976 54	05APR01	16APR01	1 000000	
13 000,000 000						00	30,976 54
01F072647	TOTAL	21,661,976 56	21,632,703 12	29,273 44 L		00	29,273 44 1
01F072654	FNMA TBA MAY 30 SINGLE FAM	2099/12/31	7 500	23APR01	14MAY01	1 000000	
.. WB1H ..	319 4,092,500 00	4 087,500 00	5,000 00			00	5 000 00
4,000,000 000							
.. WB1F ..	686 6,649 550 78	6,641,171 88	8,378 90	03MAY01	14MAY01	1 000000	
6,500,000 000						00	8,378 90
.. WB1E ..	148 15,373 828 13	15,309,375 00	64,453 13	04MAY01	14MAY01	1 000000	
15,000,000 000						00	64,453 13
.. WB1F ..	854 6 465,546 88	6,641,171 87	24,375 01	10MAY01	14MAY01	1 000000	
6,500 000 000						00	24,375 01
.. WB1H ..	502 4 087,500 00	4 092,500 00	5,000 00	10MAY01	14MAY01	1 000000	
4,000 000 000						00	-5 000 00

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	SECTY GN/LS				
01F072654	TOTAL	36,868,925 79	36,771 718 75	97,207 04 L		00	97,207 04 1
01F072662	FNMA TBA JUN 30 SINGLE FAM	2099/12/31	7 500	04JUN01	13JUN01	1 000000	
.. WB1F ..	239 9,779,423 83	9,740 382 82	39,041 01			00	39,041 01
9,550,000 000							
.. WB1E ..	653 15,379,101 56	15,360,937 50	18,164 06	07JUN01	13JUN01	1 000000	
15,000,000 000						00	18,164 06
.. WB1E ..	654 2,051,406 25	2,043 750 00	7,654 25	07JUN01	06AUG01	1 000000	
2,000,000 000						00	7,654 25
.. WB1F ..	384 9,740,025 39	9,775,632 81	-15,607 42	11JUN01	13JUN01	1 000000	
9,550,000 000						00	-15,607 42
01F072662	TOTAL	36 949,957 03	36 920,703 13	49,253 90 L		00	49,253 90 1
01F072670	FNMA TBA JUL 30 SINGLE FAM	2099/12/31	7 500	20JUN01	16JUL01	1 000000	
.. WB1F ..	481 9 783,527 34	9 741,000 00	42,527 34			00	42,527 34
9 550,000 000							
.. WB1E ..	304 15,338,671 88	15,346 875 00	8,203 12	03JUL01	16JUL01	1 000000	
15 000,000 000						00	-8 203 12
.. WB1E ..	308 2,045,781 25	2,046 875 00	1 093 75	03JUL01	16JUL01	1 000000	
2,000,000 000						00	-1 093 75
.. WB1F ..	708 9,792,853 52	9,758,906 25	33,947 27	12JUL01	16JUL01	1 000000	
9,550,000 000						00	33,947 27
01F072670	TOTAL	36 940,833 99	36 893,454 25	67,177 74 L		00	67,177 74 1

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F072688	FNMA	TBA AUG 30 SINGLE FAM	2099/12/31	7 500	11JUL01	13AUG01	1 000000	
WBIE **	420	15,370,312 50	15,309,375 00	60,937 50			00	60,937 50
15,000,000 000								
WBIE **	420	-15,370,312 50	-15,309,375 00	-60,937 50	11JUL01	13AUG01	1 000000	-60,937 50
CXL							00	
-15,000,000 000								
WBIF **	094	9,817,101 56	9,776,812 50	40,289 04	07AUG01	13AUG01	1 000000	40,289 04
9,550,000 000							00	
WBIE **	725	2,056,320 13	2,041,875 00	14,453 13	07AUG01	13AUG01	1 000000	14,453 13
2,000,000 000							00	
WBIF **	199	9,828,292 97	9,766,367 19	61,925 78	08AUG01	13AUG01	1 000000	61,925 78
9,550,000 000							00	
01F072688	TOTAL	21,701,722 66	21,585,054 69	116,667 97 L			00	116,667 97 L
01F072696	FNMA	TBA SEP 30 SINGLE FAM	2099/12/01	7 500	23AUG01	17SEP01	1 000000	
WBIF **	363	9 835,753 91	9,804 656 25	29,097 66			00	29,097 66
9 550,000 000								
WBIE **	359	2,063,125 00	2,051 875 00	11,250 00	10SEP01	17SEP01	1 000000	11,250 00
2,000,000 000							00	
WBIF **	579	9,867,835 94	9,796,210 94	71,625 00	13SEP01	17SEP01	1 000000	71,625 00
9,550,000 000							00	
01F072696	TOTAL	21,766,714 85	21,654,742 19	111,972 66 L			00	111,972 66 L
01F080616	FNMA	TBA JAN 30 SINGLE FAM	2099/12/01	8 000	20DEC00	16JAN01	1 000000	
WBIE **	190	-5,122,265 63	-5,075,000 00	-47,265 63			00	-47,265 63
CXL								
-5,000,000 000								
WBIE **	192	-6,145,781 25	-6,090,000 00	55,781 25	20DEC00	16JAN01	1 000000	55,781 25
CXL							00	
-6,000,000 000								

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WBIE **	439	4,097,812 50	4,060,000 00	37,812 50	20DEC00	16JAN01	1 000000	37,812 50
4,000,000 000							00	
WBIE **	439	-4,097,812 50	-4,060,000 00	-37,812 50	20DEC00	16JAN01	1 000000	-37,812 50
CXL							00	
-4,000,000 000								
WBIE **	799	6,145,781 25	6,090,000 00	55,781 25	20DEC00	16JAN01	1 000000	55,781 25
6,000,000 000							00	
WBIE **	799	-6,145,781 25	-6,090,000 00	-55,781 25	20DEC00	16JAN01	1 000000	-55,781 25
CXL							00	
-6,000,000 000								
WBIE **	339	3,094,687 50	3,045,000 00	49,687 50	08JAN01	16JAN01	1 000000	49,687 50
3,000,000 000							00	
WBIE **	339	-3,094,687 50	-3,045,000 00	-49,687 50	08JAN01	16JAN01	1 000000	-49,687 50
CXL							00	
-3,000,000 000								
WBIF **	284	7,982,500 00	7 905 000 00	77,500 00	10JAN01	16JAN01	1 000000	77,500 00
7,750,000 000							00	
01F080616	TOTAL	-3,285,546 88	-3,260,000 00	-25,546 88 L			00	-25,546 88 L
01F080624	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	8 000	08FEB01	12FEB01	1 000000	
WBIF **	592	7,971,904 30	7,975,234 38	-3,330 08			00	-3,330 08
7,750,000 000								
01F080632	FNMA	TBA MAR 30 SINGLE FAM	2099/12/31	8 000	09MAR01	28MAR01	1 000000	
WBIF **	208	7,963,730 47	7,965,546 88	-1,816 41			00	-1,816 41
7,750,000 000								
01F080640	FNMA	TBA APR 30 SINGLE FAM	2099/12/31	8 000	09APR01	16APR01	1 000000	
WBIF **	497	8,001 875 00	7,963,125 00	38 750 00			00	38,750 00
7,750,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01F080657	FNMA	TBA MAY 30 SINGLE FAM	2099/12/31	8 000	02MAY01	14MAY01	1 000000	
.. WBIF ..	683	8 013,984 38	8 003 388 67	10,595 71		00		10,595 71
7,750,000 000								
01F082612	FNMA	TBA JAN 30 SINGLE FAM	2099/12/31	8 500	11JAN01	16JAN01	1 000000	
.. WBIF ..	292	12,458,437 50	12 315 000 00	143,437 50		00		143,437 50
12,000,000 000								
.. WBIF ..	293	11,942,031 25	11,803,671 88	138,359 37	11JAN01	12FEB01	1 000000	
11,500,000 000						00		138,359 37
.. WBIF ..	300	11,415,078 13	11,314,531 25	100,546 88	11JAN01	16JAN01	1 000000	
11,000,000 000						00		100,546 88
.. WBIF ..	301	12,250,796 88	12,177,968 75	72 828 13	11JAN01	16JAN01	1 000000	
11,800,000 000						00		72,828 13
01F082612	TOTAL	48,046,343 76	47,411,171 88	455,171 88 L		00		455,171 88 L
01F082620	FNMA	TBA FEB 30 SINGLE FAM	2099/12/31	8 500	11JAN01	12FEB01	1 000000	
.. WBIF ..	009	6,534,281 25	6 534,281 25	00		00		00
6,300,000 000								
.. WBIF ..	CXL 009	-6,534 281 25	-6,534,281 25	11JAN01	12FEB01	1 000000		00
-6,300,000 000				00		00		
.. WBIF ..	585	12,446,250 00	12,444,250 00	11JAN01	12FEB01	1 000000		00
12,000 000 000				00		00		
.. WBIF ..	586	10,271,250 00	10 268,156 25	3 093 75	11JAN01	12FEB01	1 000000	
9,900,000 000						00		3,093 75
.. WBIF ..	685	6,534 281 25	6 538 218 75	-3 937 50	11JAN01	12FEB01	1 000000	
6,300 000 000						00		-3,937 50
.. WBIF ..	008	6,534 281 25	6 534,281 25	08FEB01	12FEB01	1 000000		00
6,300,000 000				00		00		

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SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR		BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
.. WBIF ..	CXL 008	-6,534,281 25	-6 534 281 25	08FEB01	12FEB01	1 000000		00
-6,300,000 000				00		00		
.. WBIF ..	010	5 726,445 31	5 704,531 25	08FEB01	12FEB01	1 000000		21,914 06
5,500,000 000				21,914 06		00		
.. WBIF ..	CXL 010	-5,726,445 31	-5,704,531 25	08FEB01	12FEB01	1 000000		-21,914 06
-5,500,000 000				-21,914 06		00		
.. WBIF ..	015	5,726,445 31	5 705,656 25	08FEB01	27FEB01	1 000000		20,789 06
5,500,000 000				20,789 06		00		
.. WBIF ..	CXL 015	-5,726,445 31	-5,705,656 25	08FEB01	27FEB01	1 000000		-20,789 06
-5,500,000 000				-20,789 06		00		
.. WBIF ..	026	9,469,687 50	9,441 781 25	08FEB01	12FEB01	1 000000		27,906 25
9 100,000 000				27,906 25		00		
.. WBIF ..	CXL 026	-9,469 687 50	-9 441,781 25	08FEB01	12FEB01	1 000000		-27,906 25
-9,100 000 000				-27,906 25		00		
.. WBIF ..	072	5,726,445 31	5,705 656 25	08FEB01	12FEB01	1 000000		20,789 06
5,500 000 000				20 789 06		00		
.. WBIF ..	073	9,469 687 50	9 441 781 25	08FEB01	12FEB01	1 000000		27,906 25
9,100 000 000				27,906 25		00		
.. WBIF ..	074	11,962,695 31	11,914 843 75	08FEB01	12FEB01	1 000000		47,851 56
11,500 000 000				47,851 56		00		
.. WBIF ..	075	26,015 625 00	25 887 812 50	08FEB01	12FEB01	1 000000		132,812 50
25,000 000 000				132 812 50		00		
.. WBIF ..	590	11 942,695 31	11,930 656 25	08FEB01	12FEB01	1 000000		32,039 06
11 500,000 000				32 039 06		00		
.. WBIF ..	CXL 590	-11,942,695 31	-11,930,656 25	08FEB01	12FEB01	1 000000		-32,039 06
				-32 039 06		00		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-11,500,000 000							
** WBIF **	593 5,726,445 31	5,707,531 25		08FEB01 18,914 06	12FEB01	1 000000 00	18,914 06
5,500,000 000							
** WBIF **	CXL 593 -5,726,445 31	-5,707,531 25		08FEB01 -18,914 06	12FEB01	1 000000 00	-18,914 06
-5,500,000 000							
01F082620 TOTAL	12,446 250 00	12,446,250 00		00		00	00
	69,979,984 37	69,751,468 75		228,515 62 L		00	228,515 62 L
01F082638 FNMA	TBA MAR 30 SINGLE FAM 2099/12/31 8 500			08FEB01	13MAR01	1 000000	
** WBIF **	210 11,942,031 25	11,942,031 25		00		00	00
11,500,000 000							
** WBIF **	211 35,424,039 06	35 424 039 06		08FEB01 00	13MAR01	1 000000 00	00
34,100,000 000							
** WBIF **	209 5,728,593 75	5,716,562 50		09MAR01 12,031 25	13MAR01	1 000000 00	12,031 25
5,500,000 000							
01F082638 TOTAL	47,366,070 31	47,366,070 31		00		00	00
	5,728,593 75	5,716,562 50		12,031 25 L		00	12,031 25 L
01F082646 FNMA	TBA APR 30 SINGLE FAM 2099/12/31 8 500			10APR01	16APR01	1 000000	
** WBIF **	534 2,864,296 88	2,860,000 00		4,296 88		00	4,296 88
2,750,000 000							
01N0606A9 GNMA I	TBA OCT 30 SINGLE FAM 2028/12/15 4 000			12OCT01	22OCT01	1 000000	
** WBIF **	270 1,904,750 00	1,889,906 25		14,843 75		00	14,843 75
1,900,000 000							
** WBIF **	272 10,325,750 00	10,244 687 50		12OCT01 81,062 50	22OCT01	1 000000 00	81,062 50
10,300,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01N0606A9 TOTAL	12,230,500 00	12,134,593 75		95,906 25 L		00	95,906 25 L
01N0606B7 GNMA I	TBA NOV 30 SINGLE FAM 2099/12/15 6 000			07NOV01	20NOV01	1 000000	
** WBIE **	495 26,582,343 75	26,582,343 75		00		00	00
27,000,000 000							
** WBIE **	504 33,415,625 00	33,415,625 00		07NOV01 00	20NOV01	1 000000 00	00
34,000 000 000							
** WBIF **	503 10,388,917 97	10,287,125 00		14NOV01 101,792 97	20NOV01	1 000000 00	101,792 97
10,300,000 000							
** WBIF **	518 1,916,328 13	1,897,625 00		14NOV01 10 703 13	20NOV01	1 000000 00	18,703 13
1,900,000 000							
** WBIE **	519 60,199,375 00	60,199,375 00		31DEC01 00	31DEC01	1 000000 00	00
61,000,000 000							
** WBIE **	520 60,199,375 00	59,997,968 75		31DEC01 -201 406 25	31DEC01	1 000000 00	-201,406 25
61 000,000 000							
01N0606B7 TOTAL	120,197,343 75	120,197,343 75		00		00	00
	72,504,621 10	72,182,718 75		-80,910 15 L		00	-80,910 15 L
01N0606C5 GNMA I	TBA DEC 30 SINGLE FAM 2099/12/15 4 000			14DEC01	20DEC01	1 000000	
** WBIF **	727 1,855,023 44	1,910,093 75		-55 070 31		00	-55 070 31
1,900,000 000							
** WBIF **	751 9,976,515 63	10,354,718 75		17DEC01 -378,203 12	20DEC01	1 000000 00	-378,203 12
10,300 000 000							
** WBIF **	777 10,354,718 75	9,976,515 63		18DEC01 378,203 12	20DEC01	1 000000 00	378,203 12
10,300,000 000							

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01N0606C5	TOTAL	22,186,257 82	22,241 328 13		-55,070 31 L		00	-55,070 31 L
01N060668	GNMA 1	TBA JUN 30 SINGLE FAM	2099/12/31	6 000	12JUN01	20JUN01	1 000000	
.. WB1H ..	073	6,762,539 06	6,702,703 13		59,835 93		00	59 835 93
	6,900,000 000							
.. WB1H ..	148	10,071,871 09	10,005,484 38		18JUN01	20JUN01	1 000000	
	10,300,000 000				66,386 71		00	66,386 71
01N060668	TOTAL	16,834,410 15	16,708,187 51		126 222 64 L		00	126,222 64 L
01N060676	GNMA 1	TBA JUL 30 SINGLE FAM	2099/12/31	6 000	03JUL01	24JUL01	1 000000	
.. WB1H ..	246	6,695,356 25	6,746,906 25		-51,750 00		00	-51 750 00
	6,900,000 000							
.. WB1H ..	367	10,091,183 59	10,048 937 50		17JUL01	24JUL01	1 000000	
	10 300,000 000				42 246 09		00	42,246 09
01N060676	TOTAL	16,786 339 84	16,795 843 75		-9 503 91 L		00	-9 503 91 L
01N060684	GNMA 1	TBA AUG 30 SINGLE FAM	2099/12/31	6 000	14AUG01	21AUG01	1 000000	
.. WB1H ..	579	6,820,757 81	6 682,218 75		138 539 06		00	138 539 06
	6,900 000 000							
.. WB1H ..	580	10,181,710 94	10 071 468 75		14AUG01	21AUG01	1 000000	
	10,300,000 000				110,242 19		00	110 242 19
01N060684	TOTAL	17,002,468 75	16,753 687 50		248 781 25 L		00	248 781 25 L
01N060692	GNMA 1	TBA SEP 30 SINGLE FAM	2099/12/31	6 000	04SEP01	24SEP01	1 000000	
.. WB1H ..	717	4,926 562 50	4,931,250 00		-4,687 50		00	-4 687 50
	5,000 000 000							
.. WB1H ..	056	10,273 042 97	10,158,375 00		18SEP01	24SEP01	1 000000	
	10 300 000 000				114,647 97		00	114,647 97
.. WB1H ..					18SEP01	24SEP01	1 000000	

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	061	1,894,359 38	1 873,875 00		20,484 38		00	20 484 38
	1 900,000 000							
01N060692	TOTAL	17,093,964 85	16,963,500 00		130,464 85 L		00	130,464 85 L
01N062683	GNMA 1	TBA NOV 30 SINGLE FAM	2099/11/15	6 500	30AUG01	20NOV01	1 000000	
.. WB1E ..	494	42,262,500 00	42,019,375 00		243,125 00		00	243,125 00
	42 000 000 000							
.. WB1E ..	494	-42,262,500 00	-42,019 375 00		30AUG01	20NOV01	1 000000	
	-42,000,000 000				-243 125 00		00	-243,125 00
.. WB1E ..	503	32,200 000 00	32 200 000 80		30AUG01	20NOV01	1 000000	
	32,000,000 000				00		00	00
.. WB1E ..	503	-32,200 000 00	-32,200,000 00		30AUG01	20NOV01	1 000000	
	-32,000,000 000				00		00	00
.. WB1E ..	350	5,114 843 75	5,109,375 00		24OCT01	20NOV01	1 000000	
	5 000,000 000				5,468 75		00	5,468 75
.. WB1E ..	350	-5,114 843 75	-5,109,375 00		24OCT01	20NOV01	1 000000	
	-5 000 000 000				-5,468 75		00	-5,468 75
.. WB1E ..	365	2,045 937 50	2 003,750 00		24OCT01	20NOV01	1 000000	
	2 000,000 000				42 187 50		00	42,187 50
.. WB1E ..	365	-2,045,937 50	-2 003,750 00		24OCT01	20NOV01	1 000000	
	-2 000,000 000				-42 187 50		00	-42,187 50
.. WB1E ..	367	3,069,140 63	3,005,625 00		24OCT01	20NOV01	1 000000	
	3,000 000 000				63 515 63		00	63,515 63
.. WB1E ..	367	-3 069 140 63	-3 005,625 00		24OCT01	20NOV01	1 000000	
	-3 000,000 000				-63 515 63		00	-63,515 63
.. WB1E ..	306	32,200 000 00	32,140,000 00		07NOV01	20NOV01	1,000000	
	32,000,000 000				60,000 00		00	60,000 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIE **	501	32,200,000 00	32,200,000 00		07NOV01 00	20NOV01	1 000000 00	.00
32,000,000 000								
WBIE **	501	-32,200,000 00	-32,200,000 00		07NOV01 00	20NOV01	1 000000 00	00
-32,000,000 000								
WBIE **	768	4,077,500 00	4,077,500 00		15NOV01 70,000 00	20NOV01	1 000000 00	70,000.00
4,000,000 000								
01N0626B3	TOTAL	00	00		00		00	00
		36,277,500 00	36,147,500 00		130,000 00 L		00	130,000 00 L
01N0626C1	GNMA I	TBA DEC 30 SINGLE FAM	2099/12/15	6 500	17DEC01	20DEC01	1 000000	
WBIE **	059	3,975,425 00	4,065,000 00		-89,375 00		00	-89,375 00
4,000,000 000								
01N0706AB	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/15	7 000	17OCT00	23OCT00	1 000000	
WBIE **	228	1,872,741 72	1,863,187 50		-9,574 22		00	-9,574 22
Y	1,900,000 000							
WBIE **	104	12,429,375 00	12,360,000 00		69 375 00	22OCT01	1 000000 00	69,375 00
12,000,000 000								
WBIE **	105	17,610,937 50	17,510,000 00		100,937 50	22OCT01	1 000000 00	100,937 50
17,000,000 000								
WBIE **	104	6,214,687 50	6,180,000 00		34,687 50	22OCT01	1 000000 00	34,687 50
6,000,000 000								
WBIF **	197	33,564,242 19	33,269,000 00		295,242 19	22OCT01	1 000000 00	295,242 19
32,300,000 000								
WBIF **	197	-33,564,242 19	-33,269,000 00		-295,242 19	22OCT01	1 000000 00	-295,242 19
CXL	197							
-32,300,000 000								
WBIF **	756	33,564,242 19	33,269,000 00		295,242 19	22OCT01	1 000000 00	295,242 19

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		32,300,000 000						
WBIF **	218	24,647,074 22	24,411,000 00		17OCT01 236,074 22	22OCT01	1 000000 00	236,074 22
23,700,000 000								
WBIF **	218	-24,647,074 22	-24,411,000 00		-236,074 22	22OCT01	1 000000 00	-236,074 22
CXL	218							
-23,700,000 000								
WBIF **	297	24,647,074 22	24,411,000 00		17OCT01 236,074 22	22OCT01	1 000000 00	236,074 22
23,700,000 000								
01N0706AB	TOTAL	96,339,078 13	95,593,187 50		726,742 19 L		00	726,742 19 L
01N0706B6	GNMA I	TBA NOV 30 SINGLE FAM	2099/12/15	7 000	10NOV00	20NOV00	1 000000	
WBIE **	245	1,872,464 84	1,872,093 75		-371 09		00	-371 09
Y	1,900,000 000							
WBIF **	655	24,588,750 00	24,588,750 00		17OCT01 00	20NOV01	1 000000 00	00
23,700,000 000								
WBIE **	432	12,497,343 75	12,397,500 00		99,843 75	20NOV01	1 000000 00	99,843 75
12,000,000 000								
WBIE **	433	17,704,570 31	17,565,781 25		138,789 06	20NOV01	1 000000 00	138,789 06
17,000,000 000								
WBIE **	434	6,248,671 88	6,198,750 00		49,921 88	20NOV01	1 000000 00	49,921 88
6,000,000 000								
WBIF **	654	33,248,812 50	33,480,968 75		-232,156 25	20NOV01	1 000000 00	-232,156 25
32,300,000 000								
01N0706B6	TOTAL	24,588,750 00	24,588,750 00		00		00	00

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
		71,571,863 28		71,515,093 75	56 027 35 L		00	56,027 35 L
01N0706C4	GNMA 1	TBA DEC 30 SINGLE FAM	2099/12/15	7 000	17DEC01	20DEC01	1 000000	
.. WBIE ..	056	12,174,375 00		12,468,750 00	-294,375 00		00	-294,375 00
12 000,000 000								
.. WBIE ..	057	17,247 031 25		17,664,062 50	-417,031 25	20DEC01	1 000000	-417,031 25
17,000,000 000							00	
.. WBIE ..	058	6,083,437 50		6,234,375 00	-150,937 50	20DEC01	1 000000	-150,937 50
6,000,000 000							00	
.. WBIF ..	265	32,989,410 16		33,178,156 25	-268,746 09	20DEC01	1 000000	-268,746 09
32,300,000 000							00	
01N0706C4	TOTAL	68,414,253 91		69 545,343 75	-1 131 089 84 L		00	-1,131,089 84 L
01N070618	GNMA 1	TBA JAN 30 SINGLE FAM	2099/12/15	7 000	18JAN01	23JAN01	1 000000	
.. WB1H ..	300	808,687 50		800 750 00	7,937 50		00	7,937 50
800 000 000								
01N070626	GNMA 1	TBA FEB 30 SINGLE FAM	2099/12/31	7 000	13FEB01	20FEB01	1 000000	
.. WB1H ..	576	808,093 75		808,250 00	-156 25		00	-156 25
800,000 000								
.. WB1F ..	759	32,592,718 75		32,483,562 50	98,843 75	27FEB01	1 000000	-98,843 75
32 300,000 000							00	
.. WB1F ..	789	13,777,597 66		13,866,968 75	-89 371 09	27FEB01	1 000000	-89,371 09
13,700 000 000							00	
01N070626	TOTAL	47,178,410 16		47 358 781 75	-180,371 09 L		00	-180,371 09 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01N070634	GNMA 1	TBA MAR 30 SINGLE FAM	2099/12/31	7 000	08MAR01	22MAR01	1 000000	
.. WB1F ..	216	32,780,714 84		32,552,343 75	228,371 09		00	228,371 09
32 300,000 000								
.. WB1H ..	069	813,406 25		807,000 00	6 406 25	22MAR01	1 000000	6,406 25
800,000 000							00	
.. WB1F ..	333	13,941 890 63		13,759 937 50	181 953 13	22MAR01	1 000000	181,953 13
13,700 000 000							00	
01N070634	TOTAL	47,536,011 72		47,119 281 25	416 730 47 L		00	416,730 47 L
01N070642	GNMA 1	TBA APR 30 SINGLE FAM	2099/12/31	7 000	31MAR01	23APR01	1 000000	
.. WB1H ..	183	811 750 00		812 500 00	-750 00		00	-750 00
800,000 000								
.. WB1H ..	164	811,750 00		812,500 00	-750 00	23APR01	1 000000	-750 00
800,000 000							00	
.. WB1H ..	164	811,750 00		-812 500 00	750 00	23APR01	1 000000	750 00
-800,000 000							00	
.. WB1F ..	607	32,585 140 44		32,744 125 00	-158,976 56	23APR01	1 000000	-158,976 56
32 300,000 000							00	
.. WB1F ..	608	13,985,500 00		13,926 906 25	-21,406 25	23APR01	1 000000	-21,406 25
13,700,000 000							00	
01N070642	TOTAL	47 302,398 44		47 483 531 25	-181 132 81 L		00	181,132 81 L
01N070659	GNMA 1	TBA MAY 30 SINGLE FAM	2099/12/31	7 000	18APR01	21MAY01	1 000000	
.. WB1H ..	293	812,000 00		805 500 00	6,500 00		00	6,500 00
800,000 000								
.. WB1H ..	402	811,750 00		811 000 00	82MAY01	21MAY01	1 000000	750 00
800,000 000					750 00		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIF	102	23,953,664 06	23,982,531 25		15MAY01 -28,867 19	21MAY01	1 000000 00	-28,867 19
23,700,000 000								
WBIE	426	11,145,234 38	11,119,023 44		16MAY01 26,210 94	21MAY01	1 000000 00	26,210 94
11,000,000 000								
WBIF	141	32,716,367 19	32,542,250 00		17MAY01 174,117 19	21MAY01	1 000000 00	174,117 19
32,300,000 000								
WB1H	646	811,000 00	811,750 00		17MAY01 -750 00	21MAY01	1 000000 00	-750 00
800 000 000								
01M070459	TOTAL	70,250,015 63	70,072,054 69		177,960 94 L		00	177,960 94 L
01M070667	GNMA I	TBA JUN 30 SINGLE FAM	2099/12/31	7 000	11JUN01	20JUN01	1 000000	
WB1H	077	284,057 81	282,887 50		1,170 31		00	1,170 31
280,000 000								
WB1H	078	527,535 94	525,012 49		11JUN01 2,523 45	20JUN01	1 000000 00	2,523 45
520,000 000								
WBIF	401	32,838,753 91	32,453,281 25		12JUN01 185,472 66	20JUN01	1 000000 00	185,472 66
32,300 000 000								
WBIE	032	11,180,039 06	11,123,750 00		13JUN01 56,289 06	20JUN01	1 000000 00	56,289 06
11,000,000 000								
WBIE	033	6,098,203 13	6,073 125 00		13JUN01 25,078 13	20JUN01	1 000000 00	25,078 13
6,000,000 000								
WBIF	443	24 117,527 34	23,907,375 00		15JUN01 210,152 34	20JUN01	1 000000 00	210,152 34
23,700,000 000								
WBIE	114	6,094,687 50	6,073,125 00		18JUN01 21,562 50	20JUN01	1 000000 00	21,562 50
6,000 000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01M070667	TOTAL	81,140,804 69	80,638,556 24		502,248 45 L		00	502,248 45 L
01M070675	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/31	7 000	14JUN01	24JUL01	1 000000	
WB1H	113	528,125 00	524,175 00		1,950 00		00	1,950 00
520,000 000								
WB1H	114	284,462 50	283,325 00		14JUN01 1 137 50	24JUL01	1 000000 00	1,137 50
280,000 000								
WB1H	178	284,462 50	283,500 00		21JUN01 962 50	24JUL01	1 000000 00	962 50
280,000 000								
WB1H	183	528,450 00	526,412 50		21JUN01 2 037 50	24JUL01	1 000000 00	2,037 50
520 000 000								
WBIE	416	17,277,578 13	17,233,750 00		11JUL01 43,828 13	24JUL01	1 000000 00	43,828 13
17 000,000 000								
WBIE	417	6,095,859 38	6,078,750 00		11JUL01 17,109 38	24JUL01	1 000000 00	17,109 38
6,000 000 000								
WBIF	798	32,934,644 53	32,754,218 75		19JUL01 180,425 78	24JUL01	1 000000 00	180,425 78
32,300,000 000								
WBIF	799	24,150 855 47	24 055,500 00		19JUL01 95,355 47	24JUL01	1 000000 00	95,355 47
23,700,000 000								
WB1H	395	526,175 00	528,125 00		20JUL01 -1,950 00	24JUL01	1 000000 00	1,950 00
520,000 000								
WB1H	396	526 500 00	528 450 00		20JUL01 -1 950 00	24JUL01	1 000000 00	-1,950 00
520,000 000								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET	SECY	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR	GN/LS	NET	SECY	GN/LS
01N070675	TOTAL								
	83,137,112 51	82,798,206 25		338,906 26 L		00		338,906 26 L	
01N070683	GNMA 1 TBA AUG 30 SINGLE FAM	2099/12/31	7 000	18AUG01	21AUG01	1 000000			
.. WBIF ..									
32,300 000 000	33,058,292 97	32 865,250 00		193 042 97		00		193,042 97	
.. WBIE ..				13AUG01	21AUG01	1 000000			
17,000,000 000	17,418,359 38	17,239,062 50		179,296 88		00		179,296 88	
.. WBIE ..				13AUG01	21AUG01	1 000000			
6,000,000 000	6,147,656 25	6 082,500 00		65 156 25		00		65 156 25	
.. WBIF ..				17AUG01	21AUG01	1 000000			
23,700,000 000	24,312,867 19	24 099,937 50		212,929 69		00		212,929 69	
01N070683	TOTAL								
-----	80 937,175 79	80,286,750 00		650,425 79 L		00		650 425 79 L	
01N070691	GNMA 1 TBA SEP 30 SINGLE FAM	2099/12/31	7 000	17SEP01	24SEP01	1 000000			
.. WBIE ..									
12,000,000 000	12,389,531 25	12,270,000 00		119,531 25		00		119 531 25	
.. WBIE ..				17SEP01	24SEP01	1 000000			
17 000,000 000	17 552,500 00	17,371,875 00		180,625 00		00		180,625 00	
.. WBIE ..				17SEP01	24SEP01	1 000000			
6,000 000 000	6,194,765 63	6,131,250 00		63 515 63		00		63,515 63	
.. WBIF ..				19SEP01	24SEP01	1 000000			
32,300 000 000	33,352 273 44	32,966 187 50		386,085 94		00		386,085 94	
.. WBIF ..				19SEP01	24SEP01	1 000000			
23,700 000 000	24 472,101 56	24 248,062 50		274,039 06		00		274,039 06	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRO DT	STL DT	SELL RATE	NET SECTY
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECITY GN/LS	BASE CURR GN/LS	NET SECTY	GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	BASE	GN/LS	GN/LS	NET BAS	GN/LS
01N070691	TOTAL	93,941.171 88	92,987,375 00	973,794 88 L		00	973,794 88 L	
01N0724A4	GNMA 1	TBA OCT 30 SINGLE FAM	2099/12/15	7 500	12OCT01	22OCT01	1 000000	
.. WB1H ..								
271		292,444 88	290 762 50	1,684 38		00	1,684 38	
280,000 000								
.. WB1H ..					16OCT01	22OCT01	1 000000	
294		544,537 50	541,287 50	3,250 00		00	3,250 00	
520,000 000								
01N0726A4	TOTAL	836 984 38	832,050 00	4,934 38 L		00	4,934 38 L	
01N0724B2	GNMA 1	TBA NOV 30 SINGLE FAM	2099/12/15	7 500	14NOV01	20NOV01	1 000000	
.. WB1H ..								
502		292,282 81	292,075 00	207 81		00	207 81	
280,000 000								
.. WB1H ..					14NOV01	20NOV01	1 000000	
519		542,485 94	543,887 50	-1,401 56		00	-1,401 56	
520 000 000								
01N0726B2	TOTAL	834,768 75	835,962 50	-1,193 75 L		00	1 193 75 L	
01N0726C0	GNMA 1	TBA DEC 30 SINGLE FAM	2099/12/15	7 500	14DEC01	20DEC01	1 000000	
.. WB1H ..								
724		289,395 31	292,075 00	-2,679 69		00	-2,679 69	
280,000 000								
.. WB1H ..					17DEC01	20DEC01	1 000000	
749		536,493 75	542 600 00	-6,104 25		00	-6,104 25	
520,000 000								
01N0726C0	TOTAL	825,889 06	834 675 00	-8,785 94 L		00	-8 785 94 L	
01N0726J4	GNMA 1	TBA JAN 30 SINGLE FAM	2099/12/15	7 500	16JAN01	23JAN01	1 000000	
.. WB1E ..								
050		10,215,624 99	10 084,375 00	131,249 99		00	131 249 99	
10,000 000 000								
.. WB1E ..					16JAN01	23JAN01	1 000000	
065		10,215 625 00	10,131,250 00	84 375 00		00	84,375 00	
10 000,000 000								
.. WB1E ..					16JAN01	23JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
CXL	065	-10,215,625 00	-10,131,250 00	-84,375 00			00	-84,375 00
-10,000,000 000								
.. WBIE ..	066	10,249,609 38	10,131,250 00	118,359 38	18JAN01	23JAN01	1 000000 00	118,359 38
10,000,000 000								
01N072614	TOTAL	20,465,234 37	20,215,625 00	249,489 37 L			00	249,489 37 L
01N072622	GNMA I	TBA FEB 30 SINGLE FAM	2099/12/31	7 500	13FEB01	20FEB01	1 000000	
.. WBIE ..	341	10,210,156 25	10,210,156 24	01			00	01
10,000,000 000								
.. WBIE ..	342	10,209,765 43	10,243,750 00	-33,984 37	13FEB01	20FEB01	1 000000 00	-33,984 37
10,000,000 000								
.. WBIO ..	765	51,046 88	51,148 44	101 56	14FEB01	20FEB01	1 000000 00	101 56
Y 50,000 000								
01N072622	TOTAL	20,419,921 88	20,453,984 24	-33,984 36 L			00	-33,984 36 L
		51,046 88	51,148 44	101 56 S			00	101 56 S
01N072630	GNMA I	TBA MAR 30 SINGLE FAM	2099/12/31	7 500	19MAR01	22MAR01	1 000000	
.. WBIE ..	038	10,266,796 80	10,200,000 00	66,796 80			00	66,796 80
10,000,000 000								
.. WBIE ..	039	10,266,796 80	10,200,000 00	66,796 80	19MAR01	22MAR01	1 000000 00	66,796 80
10,000,000 000								
01N072630	TOTAL	20,533,593 60	20,400,000 00	133,593 60 L			00	133,593 60 L
01N072648	GNMA I	TBA APR 30 SINGLE FAM	2099/12/31	7 500	17APR01	23APR01	1 000000	
.. WBIE ..	276	817,437 50	819,625 00	-2,187 50			00	-2,187 50
800,000 000								
.. WBIE ..	737	5,113,867 19	5,110,156 25	3,710 94	17APR01	23APR01	1 000000 00	3,710 94
5,000,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	738	10,227,734 38	10,259,375 00	-31,640 62	17APR01	23APR01	1 000000 00	-31,640 62
10,000,000 000								
.. WBIE ..	058	15,372,656 25	15,379,687 50	-7,031 25	18APR01	23APR01	1 000000 00	-7,031 25
15,000,000 000								
.. WBIE ..	761	10,248,437 50	10,259,375 00	-10,937 50	18APR01	23APR01	1 000000 00	-10,937 50
10,000,000 000								
01N072648	TOTAL	41,780,132 82	41,828,218 75	-48,085 93 L			00	-48,085 93 L
01N072655	GNMA I	TBA MAY 30 SINGLE FAM	2099/12/31	7 500	16APR01	21MAY01	1 000000	
.. WBIE ..	256	815,750 00	817,000 00	-1,250 00			00	-1,250 00
800,000 000								
.. WBIE ..	308	820,875 00	820,937 50	-62 50	20APR01	21MAY01	1 000000 00	-62 50
800,000 000								
.. WBIE ..	510	819,406 25	821,062 50	-1,656 25	11MAY01	21MAY01	1 000000 00	-1,656 25
800,000 000								
.. WBIE ..	427	25,688,964 85	25,593,750 00	95,214 85	16MAY01	21MAY01	1 000000 00	95,214 85
25,000,000 000								
.. WBIE ..	428	15,413,471 88	15,332,812 50	80,859 38	16MAY01	21MAY01	1 000000 00	80,859 38
15,000,000 000								
.. WBIE ..	645	821,062 50	820,875 00	187 50	17MAY01	21MAY01	1 000000 00	187 50
800,000 000								
01N072655	TOTAL	44,379,730 48	44,206,437 50	173,292 98 L			00	173,292 98 L

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
01N072663	GNMA 1	TBA JUN 30 SINGLE FAM	2099/12/31	7 500	11MAY01	20JUN01	1 000000	
.. WB1H ..	507	286,650 00	286 475 00	175 00		00		175 00
280,000 000								
.. WB1H ..	512	533 040 63	532 025 00	1,015 63	11MAY01	20JUN01	1 000000	1,015 63
520,000 000								
.. WB1H ..	512	-533,040 63	-532,025 00	1,015 63	11MAY01	20JUN01	1 000000	-1,015 63
CXL 520 000 000								
.. WB1H ..	514	533,040 63	532,025 00	1 015 63	11MAY01	20JUN01	1 000000	1,015 63
520,000 000								
.. WB1E ..	189	10,275,000 00	10 262,500 00	12 500 00	18MAY01	20JUN01	1 000000	12,500 00
10,000,000 000								
.. WB1E ..	453	10,275,000 00	10,262,500 00	12 500 00	18MAY01	20JUN01	1 000000	12,500 00
10,000 000 000								
.. WB1E ..	453	-10,275,000 00	-10,262,500 00	-12 500 00	18MAY01	20JUN01	1 000000	12,500 00
CXL 10,000 000 000								
.. WB1E ..	477	10 275,000 00	10,262 500 00	12 500 00	18MAY01	20JUN01	1 000000	12,500 00
10,000 000 000								
.. WB1E ..	477	-10 275,000 00	-10 262,500 00	-12,500 00	18MAY01	20JUN01	1 000000	-12,500 00
CXL 10 000 000 000								
.. WB1E ..	047	5,157 417 19	5 131,250 00	26 367 19	15 JUN01	20JUN01	1 000000	26,367 19
5,000 000 000								
.. WB1E ..	049	15,472 851 56	15,393,750 00	79,101 56	15 JUN01	20JUN01	1 000000	79,101 56
15 000 000 000								
.. WB1H ..	136	286,475 00	286 650 00	175 00	18JUN01	20JUN01	1 000000	-175 00
280 000 000								

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/LS	GN/LS	GN/LS	GN/LS
.. WB1H ..	137	532 025 00	533 040 63	-1 015 63	18JUN01	20JUN01	1 000000	-1,015 63
520,000 000								
01N072663	TOTAL	32,543,659 38	32 425 490 63	117,968 75 L		00		117,968 75 L

01N072671	GNMA 1	TBA JUL 30 SINGLE FAM	2099/12/31	7 500	19JUN01	24JUL01	1 000000	
.. WB1H ..	153	287,525 00	288,159 38	-634 38		00		-634 38
280,000 000								
.. WB1H ..	154	534,178 13	535 218 75	-1 040 62	19JUN01	24JUL01	1 000000	-1,040 62
520 000 000								
.. WB1H ..	247	287,732 81	288,334 38	601 57	03JUL01	24JUL01	1 000000	-601 57
280 000 000								
.. WB1H ..	365	536 392 19	535,640 63	751 56	17JUL01	24JUL01	1 000000	751 56
520,000 000								
.. WB1E ..	546	15,473 437 50	15 440 625 00	32,812 50	17JUL01	24JUL01	1 000000	32,812 50
15,000,000 000								
.. WB1E ..	542	5 160,742 19	5 146,875 00	13,867 19	18JUL01	24JUL01	1 000000	13,867 19
5 000 000 000								
.. WB1H ..	397	535,640 63	534 178 13	1 462 50	20JUL01	24JUL01	1 000000	1,462 50
520,000 000								
01N072671	TOTAL	22,815,648 45	22,769,031 27	46 617 18 L		00		46,617 18 L

01N072689	GNMA 1	TBA AUG 30 SINGLE FAM	2099/12/31	7 500	13AUG01	21AUG01	1 000000	
.. WB1E ..	083	15,548 437 50	15,450 000 00	98,437 50		00		98,437 50
15,000 000 000								
.. WB1E ..	084	5 173,437 50	5,153,125 00	20,312 50	13AUG01	21AUG01	1 000000	20,312 50
5 000,000 000								
.. WB1H ..	565	538,467 19	535,600 00	3 067 19	13AUG01	21AUG01	1 000000	3,067 19

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	520,000 000							
.. WB1H ..	567	289,964 06	287,262 50		13AUG01 2,701 56	21AUG01	1 000000 00	2,701 56
	280,000 000							
01N072689	TOTAL	21,550,506 75	21,425,987 50		124,518 75 L		00	124,518 75 L
01N072697	GNMA I	TBA SEP 30 SINGLE FAM	2099/12/15	7 500	22AUG01	24SEP01	1 000000	
.. WB1E ..	180	20,690,625 00	20,678,125 00		12,500 00		00	12,500 00
	20,000 000 000							
.. WB1E ..	180	-20,690,625 00	-20,678,125 00		22AUG01 12,500 00	24SEP01	1 000000 00	-12,500 00
	-20,000,000 000							
.. WB1H ..	055	291,134 38	289,450 00		18SEP01 1,684 38	24SEP01	1 000000 00	1,684 38
	280,000 000							
.. WB1H ..	099	538,870 31	537,462 50		19SEP01 1,407 81	24SEP01	1 000000 00	1,407 81
	520,000 000							
.. WB1E ..	099	-538,870 31	-537,462 50		19SEP01 -1,407 81	24SEP01	1 000000 00	-1,407 81
	520,000 000							
.. WB1H ..	106	541,957 81	537,462 50		19SEP01 4,495 31	24SEP01	1 000000 00	4,495 31
	520,000 000							
01N072697	TOTAL	833,092 19	826,912 50		6,179 69 L		00	6,179 69 L
01N080617	GNMA I	TBA JAN 30 SINGLE FAM	2099/12/15	8 000	16JAN01	23JAN01	1 000000	
.. WB1E ..	019	3,090,585 94	3,103,359 38		-12,773 44		00	-12,773 44
	3,000,000 000							
.. WB1E ..	020	3,814,468 75	3,787,875 00		16JAN01 26,593 75	23JAN01	1 000000 00	26,593 75
	3,700,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
01N080617	TOTAL	6,905,054 69	6,891,234 38		13,820 31 L		00	13,820 31 L
01N080625	GNMA I	TBA FEB 30 SINGLE FAM	2099/12/31	8 000	13FEB01	20FEB01	1 000000	
.. WB1E ..	343	3,088,125 00	3,089,062 50		-937 50		00	-937 50
	3,000,000 000							
.. WB1E ..	344	3,808,615 23	3,812,445 31		13FEB01 -3,830 08	20FEB01	1 000000 00	-3,830 08
	3,700,000 000							
01N080625	TOTAL	6,896,740 23	6,901,507 81		-4,767 58 L		00	-4,767 58 L
01N080633	GNMA I	TBA MAR 30 SINGLE FAM	2099/12/31	8 000	15FEB01	22MAR01	1 000000	
.. WB1E ..	069	16,748,250 00	16,819,562 50		-71,312 50		00	-71,312 50
	16,300,000 000							
01N080674	GNMA I	TBA JUL 30 SINGLE FAM	2099/12/31	8 000	16JUL01	24JUL01	1 000000	
.. WB1E ..	545	2,085 000 00	2,079,062 50		5,937 50		00	5,937 50
	2,000,000 000							
01N0826A3	GNMA I	TBA OCT 30 SINGLE FAM	2099/12/31	8 500	18SEP00	23OCT00	1 000000	
.. WB1E ..	251	3,078,750 00	3,082,500 00		3,750 00		00	3,750 00
	3,000,000 000							
.. WB1E ..	199	-7,609,859 38	-7,594,250 00		17OCT00 -15,609 38	23OCT00	1 000000 00	-15,609 38
	-7,400,000 000							
.. WB1E ..	252	7,409,859 38	7,594,250 00		17OCT00 15,609 38	23OCT00	1 000000 00	15,609 38
	7,400 000 000							
.. WB1E ..	280	16,953,750 00	16,870 000 00		17OCT01 83,750 00	22OCT01	1 000000 00	83,750 00
	16,000,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	BASE	BASE
01N0826A3	TOTAL	20,032 500 00	19,952,500 00	87 500 00 L		00	87,500 00 L
01N0826B1	GNMA 1 TBA NOV 30 SINGLE FAM 2099/12/15 8 500		31OCT01	20NOV01	1 000000		
.. WBIE ..	431 11,708,125 00	11,653,125 00	55,000 00		00		55,000 00
11,000,000 000							
.. WBIE ..	CXL 431 -11 708 125 00	-11,653,125 00	-55,000 00	31OCT01	20NOV01	1 000000	-55,000 00
-11,000,000 000							
.. WBIE ..	008 5,300,000 00	5,296,875 00	3,125 00	16NOV01	20NOV01	1 000000	3,125 00
5,000,000 000							
01N0826B1	TOTAL	5,300,000 00	5,296,875 00	3,125 00 L		00	3,125 00 L
01N0826C9	GNMA 1 TBA DEC 30 SINGLE FAM 2099/12/31 8 500		18DEC01	20DEC01	1 000000		
.. WBIE ..	077 5,290,625 00	5,305,078 13	-14,453 13		00		-14,453 13
5 000,000 000							
01N082613	GNMA 1 TBA JAN 30 SINGLE FAM 2099/12/31 8 500		11JAN01	23JAN01	1 000000		
.. WBIE ..	421 415 750 00	411 750 00	4,000 00		00		4,000 00
400,000 000							
.. WBIE ..	CXL 421 -415,750 00	-411,750 00	-4,000 00	11JAN01	23JAN01	1 000000	-4,000 00
-400,000 000							
01N082613	TOTAL	00	00	00 L		00	00 L
01N082696	GNMA 1 TBA SEP 30 SINGLE FAM 2099/12/31 8 500		19SEP01	24SEP01	1 000000		
.. WBIE ..	559 8,442,500 00	8,387,500 00	55,000 00		00		55,000 00
8,000,000 000							
.. WBIE ..	560 8 442 500 00	8,382 500 00	60 000 00	19SEP01	24SEP01	1 000000	60,000 00
8,000,000 000							

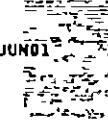
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	BASE	BASE
01N082696	TOTAL	14,885,000 00	14,770,000 00	115,000 00 L		00	115 000 00 L
013104AF1	ALBERTSONS INC SR DEB 2029/08/01 7 450		30NOV01	05DEC01	1 000000		
.. WB2L ..	464 186,201 00	191,125 11	-4,924 11		00		-4,924 11
180,000 000							
018804982	ALLIANT TECHSYSTEMS LN 324 2009/04/20 1 000		29JUN01	29JUN01	1 000000		
.. WB1X ..	775 2,500 00	2,496 88	3 12		00		3 12
2,500 000							
.. WB1X ..	382 2,500 00	2,496 87	25SEP01	25SEP01	1 000000		3 13
2,500 000			3 13		00		
.. WB1X ..	754 2,500 00	2,496 87	31DEC01	31DEC01	1 000000		3 13
2,500 000			3 13		00		
.. WB1X ..	CXL 754 -2,500 00	-2,496 87	31DEC01	31DEC01	1 000000		-3 13
-2,500 000			-3 13		00		
.. WB1X ..	781 2,500 00	2,496 87	31DEC01	31DEC01	1 000000		3 13
2,500 000			3 13		00		
018804982	TOTAL	7,500 00	7,490 42	9 38 L		00	9 38 L
01958XAD0	ALLIED WASTE NORTH A SR SUB NT 2009/08/01 10 000		30JAN01	02FEB01	1 000000		
.. WB1J ..	723 4,942,375 00	4,245,173 51	717,201 49		00		717,201 49
4,950,000 000							
.. WB1J ..	724 1 987,425 00	1,702,465 87	284,959 13	30JAN01	02FEB01	1 000000	284,959 13
1,980,000 000					00		
.. WB1J ..	775 4,942,375 00	4,254,164 69	706,210 31	30JAN01	02FEB01	1 000000	706,210 31
4,950,000 000					00		
.. WB1J ..	CXL 775 -4,942,375 00	-4 254,164 69	706 210 31	30JAN01	02FEB01	1 000000	-706,210 31
-4,950,000 000					00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB1J	777	4,962,375 00	4,256,164 69		30JAN01 784,210 31	12MAR01	1 000000 00	706,210 31
4,950,000 000								
DJ958XA00	TOTAL	11,912,175 00	10,203,804 07		1,788,370 93 L		00	1,708,370 93 L
02R052453	FHLMC	TBA MAY 15 GOLD SINGLE 2099/12/31	5 500		18APR01	17MAY01	1 000000	
WB1Q	427	1,172,250 00	1,162,500 00		9,750 00		00	9,750 00
1,200,000 000								
WB1Q	427	-1,172,250 00	-1,162,500 00		18APR01 -9,750 00	17MAY01	1 000000 00	-9,750 00
CXL								
-1,200,000 000								
02R052453	TOTAL	00	00		00 S		00	.00 S
02R060415	FHLMC	TBA JAN 15 GOLD SINGLE 2099/12/01	4 000		10JAN01	16JAN01	1 000000	
WB1Q	461	975,625 00	979,531 25		-3,906 25		00	-3,906 25
1,000,000 000								
WB1Q	461	-975,625 00	-979,531 25		10JAN01 3,906 25	16JAN01	1 000000 00	3,906.25
CXL								
-1,000,000 000								
02R060415	TOTAL	00	00		00 S		00	00 S
02R060423	FHLMC	TBA FEB 15 GOLD SINGLE 2099/12/31	6 000		08FEB01	22FEB01	1 000000	
WB1Q	701	4,959,751 27	4,958,971 06		780 21		00	780 21
4,993,300 000								
WB1Q	701	-4,959,751 27	-4,958,971 06		08FEB01 -780 21	22FEB01	1 000000 00	-780 21
CXL								
-4,993,300 000								
02R060423	TOTAL	00	00		00 S		00	00 S



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR CN/LS	SELL RATE CN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R060431	FHLMC	TBA MAR 15 GOLD SINGLE 2099/12/31	6 000		15FEB01	19MAR01	1 000000	
WB1Q	217	592,687 50	595,312 50		-2,625 00		00	-2,625 00
600,000 000								
02R060456	FHLMC	TBA MAY 15 GOLD SINGLE 2099/12/31	6 000		25APR01	17MAY01	1 000000	
WB1Q	457	1,296,343 75	1,299,640 63		-3,296 88		00	-3,296 88
1,300,000 000								
WB1Q	457	-1,296,343 75	-1,299,640 63		25APR01 3,296 88	17MAY01	1 000000 00	3,296 88
CXL								
-1,300,000 000								
02R060456	TOTAL	00	00		00 S		00	00 S
02R060464	FHLMC	TBA JUN 15 GOLD SINGLE 2099/12/31	6 000		08MAY01	18JUN01	1 000000	
WB1Q	384	1,595,875 00	1,582,000 00		13,875 00		00	13,875 00
1,600,000 000								
WB1Q	632	6,981,953 13	6,921,250 00		08MAY01 60,703 13	18JUN01	1 000000 00	60,703 13
7,000,000 000								
WB1Q	632	-6,981,953 13	-6,921,250 00		08MAY01 60,703 13	18JUN01	1 000000 00	-60,703 13
CXL								
-7,000,000 000								
WB1Q	383	54,914,062 50	54,381,250 00		09MAY01 532,812 50	18JUN01	1 000000 00	532,812 50
55,000,000 000								
WB1Q	679	54,914,062 50	54,381,914 06		09MAY01 532,148 44	18JUN01	1 000000 00	532,148 44
55,000,000 000								
WB1Q	679	-54,914,062 50	-54,381,914 06		09MAY01 -532,148 44	18JUN01	1 000000 00	-532,148 44
CXL								
-55,000,000 000								
WB1Q	270	9,939,453 13	9,896,914 06		13JUN01 42,539 07	18JUN01	1 000000 00	42,539 07
10,000,000 000								
WB1Q	270	-9,939,453 13	-9,896,914 06		13JUN01 -42,539 07	18JUN01	1 000000 00	-42,539.07
CXL								
-10,000,000 000								



STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB10	382	9,939,453 13		9,896,914 06	13JUN01 42,539 07	18JUN01	1 000000 00	42,539 07
10,000,000 000								
02R060464	TOTAL	44,449,390 43		45,860,144 06	589,226 57 S		00	589,226 57 S
02R060472	FHLMC	TBA JUL 15 GOLD SINGLE 2099/12/31		6 000	15JUN01	19JUL01	1 000000	
WB10	391	1,990,154 25		1,984,375 00	5,781 25		00	5,781 25
2,000,000 000								
WB10	392	3,978,437 50		3,968,750 00	18JUN01 9,687 50	19JUL01	1 000000 00	9,687 50
4,000,000 000								
WB10	392	-3,978,437 50		-3,968,750 00	18JUN01 -9,687 50	19JUL01	1 000000 00	-9,687 50
-4,000,000 000								
WB10	139	7,949,375 00		7,937,500 00	11JUL01 11,875 00	16JUL01	1 000000 00	11,875 00
8,000,000 000								
02R060472	TOTAL	9,939,531 25		9,921,875 00	17,454 25 S		00	17,454 25 S
02R060480	FHLMC	TBA AUG 15 GOLD SINGLE 2099/12/31		6 000	30JUL01	16AUG01	1 000000	
WB10	747	1,997,031 25		1,984,062 50	12,968 75		00	12,968 75
2,000,000 000								
WB10	750	1,000,937 50		992,031 25	31JUL01 8,906 25	16AUG01	1 000000 00	8,906 25
1,000,000 000								
02R060480	TOTAL	2,997,968 75		2,976,093 75	21,875 00 S		00	21,875 00 S
02R0606A5	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01		6 000	01OCT01	15OCT01	1 000000	
WB1E	784	6,980,859 38		6,890,625 00	90,234 38		00	90,234 38
7,000,000 000								
WB1E	785	18,942,109 38		18,703,125 00	01OCT01 238,984 38	15OCT01	1 000000 00	238,984 38
19,000,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0606A3	TOTAL	25,922,968 76		25,593,750 00	329,218 76 L		00	329,218 76 L
02R0606B1	FHLMC	TBA NOV 30 GOLD SINGLE 2099/12/01		6 000	18OCT01	14NOV01	1 000000	
WB1E	298	7,004,375 00		6,958,437 50	45,937 50		00	45,937 50
7,000,000 000								
WB1E	291	19,011,875 00		18,881,250 00	130,625 00	14NOV01	1 000000 00	130,625 00
19,000,000 000								
02R0606B1	TOTAL	26,014,250 00		25,839,687 50	176,562 50 L		00	176,562 50 L
02R0606C9	FHLMC	TBA DEC 30 GOLD SINGLE 2099/12/01		6 000	24OCT01	13DEC01	1 000000	
WB1E	349	8,962,734 38		8,969,062 50	-6,328 12		00	-6,328 12
9,000,000 000								
WB1E	349	-8,962,734 38		-8,969,062 50	6,328 12	13DEC01	1 000000 00	6,328 12
-9,000,000 000								
WB1E	351	4,981,250 00		4,982,812 50	-1,562 50	13DEC01	1 000000 00	-1,562 50
5,000,000 000								
WB1E	351	-4,981,250 00		-4,982,812 50	1,562 50	13DEC01	1 000000 00	1,562 50
-5,000,000 000								
WB1E	388	8,962,735 38		8,969,062 50	-6,327 12	13DEC01	1 000000 00	-6,327 12
9,000,000 000								
WB1E	388	-8,962,735 38		-8,969,062 50	6,327 12	13DEC01	1 000000 00	6,327 12
-9,000,000 000								
WB1E	443	1,991,718 75		1,993,125 00	-1,406 25	13DEC01	1 000000 00	-1,406 25
2,000,000 000								
WB1E	443	-1,991,718 75		-1,993,125 00	1,406 25	13DEC01	1 000000 00	1,406 25
-2,000,000 000								
WB1E					04DEC01	13DEC01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT 107 SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
12,000,000 000	363	11,939,062 50	11,958,750 00	-19,687 50	00	-19,687 50
02R0606C9	TOTAL	11,939,062 50	11,958,750 00	-19,687 50 L	00	-19,687 50 L
02R060613	FHLMC	TBA JAN 30 GOLD SINGLE 2099/12/01 6 000	08DEC00	16JAN01	1 000000	
.. WBIE ..	489	-13,431,250 00	-13,240,425 00	-170,425 00	00	-170,425 00
-14,000,000 000						
.. WBIF ..	193	12,479 062 50	12,490,664 06	188,398 44	16JAN01	1 000000
13,000,000 000						188,398 44
.. WBIO ..	498	975,468 75	958,515 63	-14,953 12	16JAN01	1 000000
Y 1,000,000 000						-14,953 12
.. WBIE ..	276	11,681,250 00	11,891,250 00	-210,000 00	14JAN02	1 000000
12,000,000 000						-210,000 00
.. WBIE ..	276	-11,681,250 00	-11,891,250 00	210,000 00	14JAN02	1 000000
-12,000,000 000						210 000 00
02R060613	TOTAL	-752,187 50	-749,960 94	17,773 44 L	00	17,773 44 L
		975,468 75	958,515 63	-14,953 12 S	00	-14,953 12 S
02R060647	FHLMC	TBA APR 30 GOLD SINGLE 2099/12/31 6 000	05APR01	16APR01	1 000000	
.. WBIE ..	249	18,535,390 63	18,680,117 19	-144 726 56	00	-144,726 56
19,000,000 000						
.. WBIE ..	259	6,841,953 13	6,816,796 88	25,156 25	16APR01	1 000000
7,000 000 000						25,156 25
02R060647	TOTAL	25,377,343 76	25,496 914 07	-119,570 31 L	00	-119,570 31 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT 107 SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R060654	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31 6 000	04MAY01	14MAY01	1 000000	
.. WBIE ..	149	973,906 25	971,718 75	2,187 50	00	2,187 50
1,000,000 000						
.. WBIE ..	150	974,218 75	974,375 00	-156 25	14MAY01	1 000000
1,000,000 000						-156 25
.. WBIE ..	151	2,923,593 75	2,892,265 63	31,328 12	14MAY01	1 000000
3,000,000 000						31,328 12
.. WBIE ..	152	6,821,718 75	6,820,425 00	1,093 75	14MAY01	1 000000
7,000,000 000						1,093 75
.. WBIE ..	153	18,539,843 75	18,515,468 75	24,375 00	14MAY01	1 000000
19,000,000 000						24,375 00
02R060654	TOTAL	30 233,281 25	30,174,453 13	58,828 12 L	00	58,828 12 L
02R060662	FHLMC	TBA JUN 30 GOLD SINGLE 2099/12/31 6 000	05JUN01	06AUG01	1 000000	
.. WBIE ..	127	969,765 63	972,187 50	-2,421 87	00	-2,421 87
1,000,000 000						
.. WBIE ..	599	969,765 63	972 187 50	2,421 87	13JUN01	1 000000
1,000,000 000						-2,421 87
.. WBIE ..	599	-969,765 63	-972,187 50	2 421 87	13JUN01	1 000000
-1,000,000 000						2,421 87
.. WBIE ..	600	969,765 63	972,500 00	-2,734 37	13JUN01	1 000000
1,000,000 000						-2,734 37
.. WBIE ..	600	-969,765 63	-972,500 00	2,734 37	13JUN01	1 000000
-1 000,000 000						2,734 37
.. WBIE ..	601	2,909,296 88	2 918,437 50	-9,140 62	13JUN01	1 000000
3,000,000 000						-9,140 62

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE GN/LS	BASE GN/LS	BASE GN/LS	NET BAS SECY GN/LS
** WB1E **	602	6,788,359 38	6,809,687 50	05JUN01	13JUN01	1 000000	-21,328 12
7,000,000 000				-21,328 12		00	
** WB1E **	603	18,425,546 88	18,507,187 50	05JUN01	13JUN01	1 000000	-81,640 62
19,000,000 000				-81,640 62		00	
** WB1E **	628	969,765 63	972,500 00	05JUN01	13JUN01	1 000000	-2,734 37
1,000,000 000				-2,734 37		00	
02R060642	TOTAL	30,062,734 40	30,180,000 00	-117,265 40 L		00	-117,265 60 L
02R060670	FHLMC TBA JUL 30 GOLD SINGLE 2099/12/31	6 800		09JUL01	16JUL01	1 000000	
** WB1E **	356	965,625 00	967,500 00	-1,875 00		00	-1 875 00
1,000,000 000							
** WB1E **	357	965,625 00	967,500 00	-1,875 00	09JUL01	16JUL01	1 000000
1,000,000 000				-1,875 00		00	-1,875 00
** WB1E **	357	-965,625 00	-967,500 00	09JUL01	16JUL01	1 000000	1,875 00
-1,000,000 000				1 875 00		00	
** WB1E **	358	2,894,875 00	2 902,500 00	-5,625 00	09JUL01	16JUL01	1 000000
3,000,000 000				-5,625 00		00	-5,625 00
** WB1E **	359	6,759,375 00	6,772,500 00	-13,125 00	09JUL01	16JUL01	1 000000
7,000,000 000				-13,125 00		00	-13,125 00
** WB1E **	360	18,344,875 00	18 382,500 00	-35,625 00	09JUL01	16JUL01	1 000000
19 000 000 000				-35,625 00		00	-35 625 00
02R060670	TOTAL	28,968 750 00	29,025,000 00	-56,250 00 L		00	-56,250 00 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
02R060688	FHLMC	18A AUG 30	GOLD SINGLE 2099/12/31	4 000	07AUG01	13AUG01	1 000000
" WB1E "	715	975.312 50	963.750 00	11.562 50		00	11.562 50
1,000,000 000							
" WB1E "	716	975.312 50	963.750 00	11.562 50	07AUG01	13AUG01	1 000000
1,000,000 000						00	11 562 50
" WB1E "	717	2,925 937 50	2,891,250 00	34,687 50	07AUG01	13AUG01	1 000000
3,000,000 000						00	34,687 50
" WB1E "	718	6,877,187 50	6,746,250 00	80,937 50	07AUG01	13AUG01	1 000000
7,000,000 000						00	80,937 50
" WB1E "	719	18 530,937 50	18,311,250 00	219,687 50	07AUG01	13AUG01	1 000000
19,000,000 000						00	219,687 50
02R060688	TOTAL	30 734,687 50	29,876,250 00	358 437 50 L		00	358,437 50 L
02R060696	FHLMC	TBA SEP 30	GOLD SINGLE 2099/12/01	4 000	06SEP01	17SEP01	1 000000
" WB1E "	326	4,920 312 50	4 864 062 50	56,250 00		00	56 250 00
5,000,000 000							
" WB1E "	CXL 326	-4,920,312 50	-4,864,062 50	-56 250 00	06SEP01	17SEP01	1 000000
-5,000,000 000						00	-56,250 00
" WB1E "	400	1,968,125 00	1,945,625 00	22 500 00	06SEP01	17SEP01	1 000000
2,000 000 000						00	22 500 00
" WB1E "	CXL 400	-1 968 125 00	-1,945,625 00	-22,500 00	06SEP01	17SEP01	1 000000
-2,000,000 000						00	-22 500 00
" WB1E "	401	2,952,187 50	2 918 437 50	33,750 00	06SEP01	17SEP01	1 000000
3,000,000 000						00	33 750 00
" WB1E "	414	984 062 50	972,812 50	11,250 00	06SEP01	17SEP01	1 000000
1,000 000 000						00	11 250 00

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	NET BAS SECTY GN/LS	
** WBIE **					04SEP01	17SEP01	1 000000	
CXL 414		-984,062 50		-972,812 50	-11,250 00		00	-11,250 00
-1,000,000 000								
** WBIE **					10SEP01	17SEP01	1 000000	
355		6,906,484 38		6,809,687 50	96,796 88		00	96,796 88
7,000,000 000								
** WBIE **					10SEP01	17SEP01	1 000000	
356		18,746,171 88		18,483,437 50	262,734 38		00	262,734 38
19,000,000 000								
02R060696	TOTAL							
		28,604,843 74		28,211,562 50	393,281 26 L		00	393,281 26 L
02R062452	FHLMC	TBA MAY 15 GOLD SINGLE 2099/12/31		4 500	08MAY01	17MAY01	1 000000	
** WB1Q **								
782		1,014,453 13		1,007,187 50	7,265 63		00	7,265 63
1,000,000 000								
02R062478	FHLMC	TBA JUL 15 GOLD SINGLE 2099/12/31		4 500	16JUL01	16AUG01	1 000000	
** WB1Q **								
671		2,020,000 00		2,020,312 50	-312 50		00	-312 50
2,000,000 000								
** WB1Q **					16JUL01	16AUG01	1 000000	
CXL 671		-2,020 000 00		-2,020,312 50	312 50		00	312 50
-2,000,000 000								
** WB1Q **					16JUL01	19JUL01	1 000000	
756		2,020,000 00		2,020,312 50	-312 50		00	-312 50
2,000,000 000								
02R062478	TOTAL							
		2,020,000 00		2,020,312 50	-312 50 S		00	-312 50 S
02R062486	FHLMC	TBA AUG 15 GOLD SINGLE 2099/12/31		4 500	19JUL01	16AUG01	1 000000	
** WB1Q **								
710		2,032,187 50		2,016,250 00	15,937 50		00	15,937 50
2,000,000 000								
02R062649	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01		6 500	06SEP01	15OCT01	1 000000	
** WBIE **								
007		2,005,390 63		2,007,500 00	2,109 37		00	-2,109 37
2,000,000 000								
** WBIE **					06SEP01	15OCT01	1 000000	
CXL 007		-2,005,390 63		-2,007,500 00	2 109 37		00	2,109 37
-2,000,000 000								

STATE STREET

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE	SECTY GN/LS	NET BAS SECTY GN/LS	
** WBIE **					04SEP01	15OCT01	1 000000	
327		2,005,390 63		2,007,500 00	-2,109 37		00	-2,109 37
2,000,000 000								
** WBIE **					06SEP01	15OCT01	1 000000	
CXL 327		-2,005,390 63		-2,007 500 00	2,109 37		00	2,109 37
-2,000,000 000								
** WB1F **					26SEP01	15OCT01	1 000000	
725		11,922,578 13		11,896,875 00	25,703 13		00	25,703 13
11,750,000 000								
** WB1Q **					27SEP01	15OCT01	1 000000	
437		4,076,875 00		4,055,625 00	21,250 00		00	21,250 00
4,000,000 000								
** WB1Q **					27SEP01	15OCT01	1 000000	
CXL 437		-4,076,875 00		-4,055,625 00	-21,250 00		00	-21,250 00
-4,000,000 000								
** WBIE **					01OCT01	15OCT01	1 000000	
006		1,017,812 50		1,003,750 00	14,062 50		00	14,062 50
1,000,000 000								
** WBIE **					01OCT01	15OCT01	1 000000	
CXL 006		-1,017,812 50		-1,003,750 00	-14,062 50		00	-14,062 50
-1,000,000 000								
** WBIE **					01OCT01	15OCT01	1 000000	
782		1 017,812 50		1,003,750 00	14,062 50		00	14,062 50
1,000,000 000								
** WBIE **					01OCT01	15OCT01	1 000000	
CXL 782		-1,017,812 50		-1,003,750 00	-14,062 50		00	-14,062 50
-1,000,000 000								
** WBIE **					01OCT01	15OCT01	1 000000	
788		16,286,250 00		16,060,000 00	226,250 00		00	226,250 00
16,000,000 000								
02R062649	TOTAL							
		28,208,820 13		27,956 875 00	251,953 13 L		00	251,953 13 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0626B7	FHLMC	TBA NOV 30 GOLD SINGLE	2099/12/01	6 500	260CT00	13NOV00	1 000000	00 S
.. WBIE ..	225	3,380.097 66	3 364,375 00	-15,722 66	260CT00	13NOV00	1 000000	-15,722 66
Y	3,500,000 000						00	
.. WBIE ..	226	5,215.007 81	5,190.750 00	-24,257 81	260CT00	13NOV00	1 000000	-24,257 81
Y	5,400,000 000						00	
.. WBIE ..	227	3,862.968 75	3,845.000 00	-17,968 75	260CT00	13NOV00	1 000000	-17,968 75
Y	4,000,000 000						00	
.. WBIE ..	036	10,187.500 00	10 143,750 00	43,750 00	030CT01	14NOV01	1 000000	43,750 00
	10,000,000 000						00	
.. WBIE ..	036	-10,187,500 00	-10,143,750 00	-43 750 00	030CT01	14NOV01	1 000000	-43,750 00
	-10,000,000 000						00	
.. WBIE ..	479	10,187,500 00	10,143,750 00	43,750 00	030CT01	14NOV01	1 000000	43,750 00
	10 000 000 000						00	
.. WBIE ..	479	-10,187,500 00	-10,143,750 00	-43 750 00	030CT01	14NOV01	1 000000	-43,750 00
	-10,000,000 000						00	
.. WBIE ..	466	6,147.456 25	6 086,250 00	61 406 25	02NOV01	14NOV01	1 000000	61,406 25
	6,000,000 000						00	
.. WBIF ..	351	12,094,697 27	11,882 187 50	212,509 77	07NOV01	14NOV01	1 000000	212,509 77
	11,750,000 000						00	
02R0626B7	TOTAL	30,700,427 74	30,368,562 50	215,966 80 L			00	215,966 80 L

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0626C5	FHLMC	TBA DEC 30 GOLD SINGLE	2099/12/01	6 500	07DEC00	13DEC00	1 000000	
.. WBIE ..	222	3,428,496 09	3,378,593 75	-49,902 34	07DEC00	13DEC00	1 000000	-49,902 34
Y	3,500,000 000						00	
.. WBIE ..	223	5 291,347 19	5 212,687 50	-78 679 69	07DEC00	13DEC00	1 000000	-78,679 69
Y	5,400,000 000						00	
.. WBIE ..	224	3,919,531 25	3,861,250 00	-58,281 25	07DEC00	13DEC00	1 000000	-58,281 25
Y	4,000,000 000						00	
.. WBIE ..	364	6,095 156 25	6,127,500 00	-32,343 75	04DEC01	13DEC01	1 000000	-32,343 75
	6,000 000 000						00	
.. WBIF ..	159	11,752,294 92	12,054 765 63	-302,470 71	10DEC01	13DEC01	1 000000	-302,470 71
	11,750,000 000						00	
02R0626C5	TOTAL	30,486 845 70	30,634,796 88	-521 677 74 L			00	521,677 74 L
02R062619	FHLMC	TBA JAN 30 GOLD SINGLE	2099/12/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	117	3 918 750 00	3,912 812 50	5 937 50	07DEC00	16JAN01	1 000000	5,937 50
	4 000 000 000						00	
.. WBIE ..	437	391,875 00	391,281 25	593 75	07DEC00	16JAN01	1 000000	593 75
	400 000 000						00	
.. WBIE ..	437	-391,875 00	-391 281 25	593 75	07DEC00	16JAN01	1 000000	-593 75
	-400 000 000						00	
.. WBIE ..	438	489,687 50	489,101 56	585 94	07DEC00	16JAN01	1 000000	585 94
	500,000 000						00	
.. WBIE ..	438	-489 687 50	-489,101 56	-585 94	07DEC00	16JAN01	1 000000	-585 94
	-500,000 000						00	
.. WBIE ..	501	39 128 812 50	3,918 750 00	-35,210,062 50	08DEC00	16JAN01	1 000000	-35,210,062 50
Y	4,000,000 000						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
** WBIE ** Y CXL 501 -4,000,000 000	-39,128,812 50	-3,918,750 00	08DEC00 35,210,062 50	16JAN01 1 000000 00	35,210,062 50
** WBIE ** CXL 739 -2,000,000 000	-1,962,500 00	-1,956,406 25	13DEC00 -6,093 75	16JAN01 1 000000 00	-6,093 75
** WBIE ** CXL 175 -1,100,000 000	-1,081,265 63	-1,076,023 44	19DEC00 -5,242 19	16JAN01 1 000000 00	-5,242 19
** WBIE ** 502 1,100,000 000	1,081,265 63	1,076,023 44	19DEC00 5,242 19	16JAN01 1 000000 00	5,242 19
** WBIE ** 798 1,100,000 000	1,081,265 63	1,076,023 44	19DEC00 5,242 19	16JAN01 1 000000 00	5,242 19
** WBIE ** CXL 798 -1,100,000 000	-1,081,265 63	-1,076,023 44	19DEC00 -5,242 19	16JAN01 1 000000 00	-5,242 19
** WB1Q ** 429 3,600,000 000	3,600,000 00	3,596,625 00	08JAN01 3,375 00	16JAN01 1 000000 00	3,375 00
** WB1Q ** CXL 429 -3,600,000 000	-3,600,000 00	-3,596,625 00	08JAN01 -3,375 00	16JAN01 1 000000 00	-3,375 00
** WB1F ** 277 9,000,000 000	8,966,250 00	8,817,187 50	09JAN01 149,062 50	16JAN01 1 000000 00	149,062 50
** WB1F ** 294 18,000,000 000	17,862,187 50	17,634,375 00	11JAN01 227,812 50	16JAN01 1 000000 00	227,812 50
** WBIE ** 029 18,000,000 000	17,991,562 50	18,031,875 00	14DEC01 -40,312 50	14JAN02 1 000000 00	-40,312 50
** WBIE ** CXL 029 -18,000,000 000	-17,991,562 50	-18,031,875 00	14DEC01 40,312 50	14JAN02 1 000000 00	40,312 50

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
02R062619 TOTAL	28,784,687 50	28,407,968 75	376,718 75 L	00	376,718 75 L
	00	00	00 S	00	00 S
02R062627 FHLMC TBA FEB 30 GOLD SINGLE 2099/12/31 6 500			12JAN01	12FEB01	1 000000
** WB1F ** 388 18,000,000 000	17,772,187 50	17,853,750 00	-81,562 50	00	-81,562 50
02R062635 FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31 6 500			28FEB01	13MAR01	1 000000
** WB1Q ** 654 500,000 000	498,661 45	497,489 58	1 171 87	00	1,171 87
** WBIE ** 566 2,000,000 000	1,988,671 88	1,970,312 50	06MAR01 18,359 38	13MAR01 1 000000 00	18,359 38
** WBIE ** 567 2,000,000 000	1,988,671 88	1,975,312 50	06MAR01 13,359 38	13MAR01 1 000000 00	13,359 38
** WB1Q ** 153 300,000 000	299,273 44	297,843 75	08MAR01 1,429 69	13MAR01 1 000000 00	1,429 69
** WB1Q ** CXL 153 300,000 000	-299,273 44	-297,843 75	08MAR01 -1,429 69	13MAR01 1 000000 00	-1,429 69
** WB1Q ** 649 300,000 000	299,923 44	297,843 75	08MAR01 2,079 69	13MAR01 1 000000 00	2,079 69
** WB1Q ** CXL 649 300,000 000	-299,923 44	297,843 75	08MAR01 -2,079 69	13MAR01 1 000000 00	-2,079 69
** WB1Q ** 651 300,000 000	299,273 44	297,843 75	08MAR01 1,429 69	13MAR01 1 000000 00	1,429 69
** WB1Q ** CXL 651 300,000 000	-299,273 44	-297,843 75	08MAR01 -1,429 69	13MAR01 1 000000 00	-1,429 69
** WB1Q **			08MAR01	13MAR01	1 000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	655 300,000 000	299,273 44	298,886 71		384 73		00	384 73
02R062635	TOTAL	3,977,343 76	3 945,625 00		31,718 74 L		00	31,718 74 L
		797,934 89	796,376 29		1,558 40 S		00	1,558 40 S
02R062643	FHLMC	TBA APR 30 GOLD SINGLE 2099/12/31 6 500			14MAR01	16APR01	1 000000	
.. WB1Q ..	181 500 000 000	498,476 56	497,625 00		851 56		00	851 56
.. WB1Q ..	CXL 181 500 000 000	-498,476 56	-497,625 00		14MAR01 -851 56	16APR01	1 000000 00	-851 56
.. WB1Q ..	451 300,000 000	299,085 93	298 781 25		14MAR01 304 68	23APR01	1 000000 00	304 68
.. WB1E ..	157 8,000,000 000	7,962,500 00	7,975,000 00		28MAR01 -12,500 00	16APR01	1 000000 00	-12,500 00
.. WB1E ..	170 7 000 000 000	6,973,750 00	6,963,125 00		29MAR01 10,425 00	16APR01	1 000000 00	10,425 00
.. WB1E ..	CXL 170 -7,000,000 000	-6 973 750 00	-6,963,125 00		29MAR01 -10 625 00	16APR01	1 000000 00	10 425 00
.. WB1Q ..	432 300 000 000	297,796 87	298,265 63		11APR01 -468 76	16APR01	1 000000 00	-468 76
02R062643	TOTAL	7,962,500 00	7,975,000 00		-12 500 00 L		00	-12 500 00 L
		596 882 80	597,046 88		-164 08 S		00	-164 08 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R062650	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31 6 500			09APR01	14MAY01	1 000000	
.. WB1E ..	274 7,500,000 000	7,484 230 47	7 434,375 00		51,855 47		00	51 855 47
.. WB1E ..	742 1,500 000 000	1 483,593 75	1,486 875 00		17APR01 -3,281 25	14MAY01	1 000000 00	-3,281 25
.. WB1E ..	CXL 742 -1,500,000 000	-1,483,593 75	-1,486,875 00		17APR01 3,281 25	14MAY01	1 000000 00	3 281 25
.. WB1Q ..	428 1,000,000 000	996,406 25	990,625 00		18APR01 5 781 25	14MAY01	1 000000 00	5,781 25
.. WB1Q ..	CXL 428 -1,000,000 000	-996 406 25	-990,625 00		18APR01 -5,781 25	14MAY01	1 000000 00	-5 781 25
.. WB1Q ..	451 500,000 000	497,148 44	496,210 94		20APR01 937 50	18MAY01	1 000000 00	937 50
.. WB1F ..	030 11,750 000 000	11,748,164 06	11,620,566 41		09MAY01 127 597 65	14MAY01	1 000000 00	127 597 65
02R062650	TOTAL	19,234,394 53	19,054,941 41		179,453 12 L		00	179,453 12 L
		497,148 44	496,210 94		937 50 S		00	937 50 S
02R062668	FHLMC	TBA JUN 30 GOLD SINGLE 2099/12/31 6 500			16MAY01	13JUN01	1 000000	
.. WB1Q ..	724 1,700,000 000	1,683,132 81	1,683,929 69		-796 88		00	-796 88
.. WB1Q ..	CXL 724 -1,700 000 000	-1,683,132 81	-1,683,929 69		16MAY01 796 88	13JUN01	1 000000 00	796 88
.. WB1Q ..	001 944,794 000	936,084 18	933,869 82		23MAY01 2,214 36	13JUN01	1 000000 00	2,214 36
.. WB1Q ..					23MAY01	13JUN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL BASE	STL DT LOCAL BASE	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
CXL	801	-936,884 18		-933,869 82	-2,214 36		00	-2,214.36
-944,794 000								
** WB1F **	671	11,652,495 31		11,724,296 88	01JUN01	12JUL01	1 000000	-71,601 57
11,750,000 000					-71,601 57		00	
** WB1E **	604	9,932,031 25		9,883,984 38	05JUN01	13JUN01	1 000000	48,046 87
10,000,000 000					48,046 87		00	
02R062668	TOTAL	21,584,724 56		21,608,281 26	-23,554 70 L		00	-23,554 70 L
		00		00	00 S		00	.00 S
02R062676	FHLMC	TBA JUL 30 GOLD SINGLE 2099/12/31		6 500	01JUN01	16JUL01	1 000000	
** WB1F **	034	11,658,203 13		11,621,484 38	36,718 75		00	36,718 75
11,750,000 000								
** WB1F **	CXL 034	-11,658,203 13		-11,621,484 38	01JUN01	16JUL01	1 000000	-36,718 75
-11,750,000 000					-36,718 75		00	
** WB1E **	208	9,945,703 13		9,904,250 00	21JUN01	16JUL01	1 000000	39,453 13
10,000,000 000					39,453 13		00	
** WB1E **	CXL 208	-9,945,703 13		-9,904,250 00	21JUN01	16JUL01	1 000000	-39,453 13
-10,000,000 000					-39,453 13		00	
** WB1F **	057	11,658,203 13		11,621,484 38	12JUL01	16JUL01	1 000000	36,718 75
11,750,000 000					36,718 75		00	
02R062676	TOTAL	11,658,203 13		11,621,484 38	36,718 75 L		00	36,718 75 L
02R062684	FHLMC	TBA AUG 30 GOLD SINGLE 2099/12/31		6 500	07AUG01	13AUG01	1 000000	
** WB1F **	201	11,727,050 78		11,632,500 00	94,550 78		00	94,550 78
11,750,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL BASE	STL DT LOCAL BASE	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
02R062492	FHLMC	TBA SEP 30 GOLD SINGLE 2099/12/01		6 500	29AUG01	17SEP01	1 000000	
** WB1E **	565	19,122,460 94		19,000,000 00	122,460 94		00	122,460 94
19,000,000 000								
** WB1F **	580	11,924,250 00		11,694,921 88	13SEP01	17SEP01	1 000000	231,328 12
11,750,000 000					231,328 12		00	
02R062492	TOTAL	31,046,710 94		30,694,921 88	353,789 06 L		00	353,789 06 L
02R0704A4	FHLMC	TBA OCT 15 GOLD SINGLE 2099/12/01		7 000	27SEP01	18OCT01	1 000000	
** WB1Q **	438	14,548,750 00		14,520,625 00	48,125 00		00	48,125 00
14,000,000 000								
02R0704B2	FHLMC	TBA NOV 15 GOLD SINGLE 2099/12/01		7 000	14NOV01	19NOV01	1 000000	
** WB1H **	505	832,750 00		833,250 00	-500 00		00	500 00
800,000 000								
** WB1H **	520	728,656 25		729,093 75	14NOV01	19NOV01	1 000000	-437 50
700,000 000					-437 50		00	
** WB1H **	530	833,250 00		832,750 00	15NOV01	19NOV01	1 000000	500 00
800,000 000					500 00		00	
02R0704B2	TOTAL	2,394,656 25		2,395,093 75	-437 50 L		00	-437 50 L
02R0704C0	FHLMC	TBA DEC 15 GOLD SINGLE 2099/12/01		7 000	13DEC01	18DEC01	1 000000	
** WB1H **	719	826,187 50		832,000 00	-5,812 50		00	-5,812 50
800,000 000								
** WB1H **	730	722,613 28		728,000 00	14DEC01	18DEC01	1 000000	-5,386 72
700,000 000					5,386 72		00	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R0704C0	TOTAL	1,548,800 78	1,560,000 00		-11,199 22 L		00	-11,199 22 L
02R0704A2	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01	7 000		24SEP01	15OCT01	1 000000	
.. WBIF ..	705	7,407,562 50	7 380,000 00		27 562 50		00	27,562 50
7,200,000 000								
.. WBIF ..	143	7,446,375 00	7,323,750 00		10OCT01	15OCT01	1 000000	122,625 00
7,200,000 000					122 625 00		00	
.. WBIE ..	524	5,182,031 25	5 100,000 00		31DEC01	31DEC01	1 000000	-82,031 25
Y 5,000 000 000					-82 031 25		00	
02R0706A2	TOTAL	20,035,968 75	19,803,750 00		68 156 25 L		00	68,156 25 L
02R0706B0	FHLMC	TBA NOV 30 GOLD SINGLE 2099/12/01	7 000		04OCT01	14NOV01	1 000000	
.. WBIE ..	047	5,168,750 00	5,165,625 00		3,125 00		00	3,125 00
5,000,000 000								
.. WBIE ..	047	-5,168 750 00	-5,165 625 00		04OCT01	14NOV01	1 000000	-3 125 00
-5,000,000 000					-3 125 00		00	
.. WBIE ..	260	5,164,062 50	5,165,625 00		04OCT01	14NOV01	1 000000	-1,562 50
5,000,000 000					-1 562 50		00	
.. WBIE ..	260	-5,164,062 50	-5 165 625 00		04OCT01	14NOV01	1 000000	1,562 50
-5,000 000 000					1 562 50		00	
.. WBIE ..	261	5,164,062 50	5 165 625 00		04OCT01	14NOV01	1 000000	-1,562 50
5,000,000 000					1 562 50		00	
.. WBIE ..	261	5,164,062 50	-5,165,625 00		04OCT01	14NOV01	1 000000	1,562 50
-5,000,000 000					1 562 50		00	
.. WBIE ..	402	5,168 750 00	5,165,625 00		04OCT01	14NOV01	1 000000	3,125 00
5,000,000 000					3 125 00		00	
.. WBIE ..					04OCT01	14NOV01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
CXL	402	-5 168,750 00	-5 165,625 00		-3,125 00		00	-3,125 00
-5,000 000 000								
.. WBIE ..	371	4,131 250 00	4 131 250 00		25OCT01	14NOV01	1 000000	00
4,000 000 000					00		00	
.. WBIF ..	477	14,931,000 00	14,811,750 00		08NOV01	14NOV01	1 000000	119,250 00
14,400,000 000					119 250 00		00	
.. WBIE ..	515	4,132,500 00	4,132 500 00		31DEC01	31DEC01	1 000000	00
4 000,000 000					00		00	
.. WBIE ..	516	4,132,500 00	4,131,250 00		31DEC01	31DEC01	1 000000	-1,250 00
Y 4,000,000 000					-1,250 00		00	
02R0706B0	TOTAL	8,263 750 00	8,263,750 00		00		00	00
19,063,500 00					118,000 00 L		00	118 000 00 L
02R0706CB	FHLMC	TBA DEC 30 GOLD SINGLE 2099/12/01	7 000		10DEC01	13DEC01	1 000000	
.. WBIF ..	160	14 661,000 00	14 904,000 00		-243,000 00		00	-243 000 00
14,400,000 000								
02R070612	FHLMC	TBA JAN 30 GOLD SINGLE 2099/12/01	7 000		06DEC00	16JAN01	1 000000	
.. WBIE ..	412	-3,985 625 00	-3,968,750 00		-16,875 00		00	-16,875 00
-4,000 000 000								
.. WBIE ..	394	12,961 406 25	13,027 500 00		07DEC00	16JAN01	1 000000	-66,093 75
13 000,000 000					66,093 75		00	
.. WBIE ..	413	24,925,781 25	24 996 250 00		07DEC00	16JAN01	1 000000	-70,468 75
25,000,000 000					-70,468 75		00	
.. WBIE ..	413	24,925,781 25	24,996,250 00		07DEC00	16JAN01	1 000000	70,468 75
-25,000,000 000					70,468 75		00	
.. WBIE ..	440	4,985,156 25	4 959,375 00		07DEC00	16JAN01	1,000000	25,781 25
5 000 000 000					25 781 25		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
WBIE ** CXL 440 -5,000,000 000		-4,985,156 25		-4,959,375 00	07DEC00 -25,781 25	16JAN01	1 000000 00	-25,781 25
WB1H ** 154 100,000 000		101,328 13		100,046 88	05JAN01 1,281 25	16JAN01	1 000000 00	1,281 25
WBIE ** 081 22,000,000 000		22,185,625 00		21,821,250 00	09JAN01 364,375 00	16JAN01	1 000000 00	364,375 00
WBIE ** 360 22 000,000 000		22,185,625 00		21,821,250 00	09JAN01 364 375 00	16JAN01	1 000000 00	364,375 00
WBIE ** CXL 360 -22,000,000 000		-22,185,625 00		21,821,250 00	09JAN01 -364,375 00	16JAN01	1 000000 00	-364,375 00
WBIE ** 361 5,000,000 000		5 039,160 14		4,960,000 00	09JAN01 79,160 14	16JAN01	1 000000 00	79,160 14
WBIE ** CXL 361 -5,000,000 000		-5,039,160 14		4,960,000 00	09JAN01 79,160 14	16JAN01	1 000000 00	-79,160 14
WBIE ** 362 8,500,000 000		8,566,406 25		8,433,593 75	09JAN01 132,812 50	16JAN01	1 000000 00	132,812 50
WBIE ** CXL 362 -8,500 000 000		-8,566,406 25		-8,433 593 75	09JAN01 -132,812 50	16JAN01	1 000000 00	-132,812 50
WBIE ** 794 22,000,000 000		22,185,625 00		21,822,812 50	09JAN01 362,812 50	16JAN01	1 000000 00	362,812 50
WBIE ** CXL 794 -22,000,000 000		-22,185,625 00		21,822,812 50	09JAN01 -362,812 50	16JAN01	1 000000 00	-362,812 50
WBIE ** 796 5,000,000 000		5,039,160 14		4,960,937 50	09JAN01 78,222 66	16JAN01	1 000000 00	78,222 66
WBIE ** 797		8,566,406 25		8,466 406 25	09JAN01 100,000 00	16JAN01	1 000000 00	100,000 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
02RD70612	TOTAL	44 868,300 79		44,407,398 63	460,910 16 L		00	460,910 16 L
02R070620	FHLMC	TBA FEB 30 GOLD SINGLE	2099/12/01	7 000	30JAN01	27FEB01	1 000000	
WBIF ** 454 9,000,000 000		9,071,367 19		9,082 265 63	-10,898 44		00	-10,898 44
WBIE ** 256 22,000,000 000		22,195,937 50		22,165,000 00	30,937 50	12FEB01	1 000000 00	30,937 50
WBIE ** 257 8,500,000 000		8,586,660 16		8,558,437 50	28,222 66	12FEB01	1 000000 00	28,222 66
WB1H ** 469 100,000 000		100,921 88		101,250.00	-328 12	12FEB01	1 000000 00	-328 12
WBIE ** 282 5,000,000 000		5,036,523 44		5,034,375 00	2,148 44	12FEB01	1 000000 00	2,148 44
02R070620	TOTAL	44,991,410 17		44,941 328 13	50 082 04 L		00	50 082 04 L
02R070638	FHLMC	TBA MAR 30 GOLD SINGLE	2099/12/31	7 000	12FEB01	13MAR01	1 000000	
WB1H ** 540 13,100,000 000		13,205,414 06		13,207,421 88	-2 007 82		00	-2,007 82
WBIE ** 485 2,000,000 000		2,013,125 00		2,015,000 00	-1,875 00	13MAR01	1 000000 00	-1,875 00
WBIE ** CXL 485 -2,000,000 000		-2,013,125 00		-2,015,000 00	1,875 00	13MAR01	1 000000 00	1,875 00
WBIE ** 586 2,000,000 000		2,013,125 00		2,011,875 00	1,250 00	13MAR01	1 000000 00	1,250 00
WBIE ** CXL 586 -2,000,000 000		-2,013,125 00		-2,011 875 00	-1 250 00	13MAR01	1 000000 00	-1,250 00

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
.. WBIE ..	031	20,188,281 20	20,157,500 00	06MAR01	13MAR01	1 000000	30,781 20
20,000,000 000				30 781 20		00	
.. WBIE ..	568	20,188,281 25	20,160,425 00	06MAR01	13MAR01	1 000000	27,656 25
20,000,000 000				27,656 25		00	
.. WBIE ..	CXL 568	-20,188,281 25	20,160,425 00	06MAR01	13MAR01	1 000000	-27,656 25
-20,000,000 000				-27,656 25		00	
.. WBIE ..	571	8,582,675 78	8,563,750 00	06MAR01	13MAR01	1 000000	18,925 78
8,500,000 000				18,925 78		00	
.. WBIE ..	573	5,047,070 31	5,032,812 50	06MAR01	13MAR01	1 000000	14,257 81
5,000,000 000				14,257 81		00	
.. WBIF ..	202	9,189,687 58	9,056,258 08	08MAR01	13MAR01	1 000000	53,457 50
9,000,000 000				53,457 50		00	
.. WBIF ..	861	13,186,640 63	13,184,609 38	09MAR01	13MAR01	1 000000	2,031 25
13,000,000 000				2 031 25		00	
.. WBIF ..	862	100,781 25	100 894 69	09MAR01	13MAR01	1 000000	-23 44
100,000 000				23 44		00	
02R070638	TOTAL	69 340,550 73	69 223 148 45	117,402 28 L		00	117 402 28 L
02R070646	FHLMC	TBA APR 30 GOLD SINGLE 2099/12/31	7 000	08MAR01	16APR01	1 000000	
.. WBIE ..	593	14,161,875 00	14,113,750 00	48,125 00		00	48,125 00
14,000,000 000							
.. WBIE ..	CXL 593	-14,161,875 00	-14,113,750 00	48 125 00	16APR01	1 000000	-48,125 00
-14,000,000 000						00	
.. WBIE ..	111	8,113,750 00	8,067,500 00	46,250 00	16APR01	1 000000	46,250 00
8,000,000 000						00	
.. WBIE ..	143	11,607,812 50	11,593,593 75	14,218 75	16APR01	1 000000	14,218 75
						00	

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
11,500,000 000							
.. WBIE ..	143	-11 607,812 50	-11 593,593 75	-14,218 75	16APR01	1 000000	-14 218 75
-11,500,000 000						00	
.. WBIF ..	535	9,124,453 13	9,098,437 50	26,015 63	16APR01	1 000000	26,015 63
9 000 000 000						00	
02R070646	TOTAL	17,238,203 13	17 165,937 50	72,265 63 L		00	72 265 63 L
02R070653	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31	7 000	19APR01	14MAY01	1 000000	
.. WBIE ..	142	5 064 843 75	5 056,250 00	8,593 75		00	8 593 75
5,000,000 000							
.. WBIE ..	CXL 142	-5,064,843 75	-5,056,250 00	-8,593 75	14MAY01	1 000000	-8 593 75
-5,000,000 000						00	
.. WBIE ..	154	15,194,531 25	15,240,234 38	-45,703 13	14MAY01	1 000000	45 703 13
15 000 000 000						00	
.. WBIF ..	643	4,558,710 94	4 554,843 75	3 867 19	14MAY01	1 000000	3 867 19
4,500 000 000						00	
.. WBIF ..	048	4,569 960 94	4,554,843 75	15,117 19	14MAY01	1 000000	15,117 19
4,500,000 000						00	
02R070653	TOTAL	24,323,203 13	24 349,921 88	-26,718 75 L		00	-26,718 75 L
02R070661	FHLMC	TBA JUN 30 GOLD SINGLE 2099/12/31	7 000	04MAY01	13JUN01	1 000000	
.. WBIE ..	181	15,204,250 00	15,185,156 25	21,093 75		00	21,093 75
15,000,000 000							
.. WBIE ..	CXL 181	-15,204,250 00	-15,185,156 25	-21 093 75	13JUN01	1 000000	-21,093 75
15 000,000 000						00	
.. WBIE ..	623	15,204 250 00	15 185,156 25	21 093 75	13JUN01	1 000000	21 093 75
15 000,000 000						00	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
** WBIE **	CXL 423	-15,206,250 00	-15,185,156 25		04MAY01 -21,093 75	13JUN01	1 000000 00		-21,093 75
-15,000,000 000									
** WBIF **	240	7,282,968 75	7,263,421 88		04JUN01 19,546 87	13JUN01	1 000000 00		19,546 87
7,200,000 000									
** WBIE **	605	1,012,734 38	1,012,343 75		05JUN01 390 63	13JUN01	1 000000 00		390 63
1,000,000 000									
** WBIF **	385	7,284,375 00	7,274,078 12		11JUN01 8,296 88	13JUN01	1 000000 00		8,296 88
7,200,000 000									
02R070661	TOTAL	15,580,078 13	15,551,843 75		28,234 38 L		00		28,234 38 L
02R070679	FHLMC	TBA JUL 30 GOLD SINGLE 2099/12/31	7 000		21JUN01	16JUL01	1 000000		
** WBIF **	493	7,290,281 25	7,265,250 00		25,031 25		00		25,031.25
7,200,000 000									
** WBIE **	324	1,007,578 13	1,010,000 00		05JUL01 -2,421 87	16JUL01	1 000000 00		-2,421 87
1,000,000 000									
** WBIF **	637	1,013,515 63	1,012,539 06		11JUL01 976 57	16JUL01	1 000000 00		976 57
1,000,000 000									
** WBIF **	709	7,284,093 75	7,263,000 00		12JUL01 21,093 75	16JUL01	1 000000 00		21,093 75
7,200,000 000									
02R070679	TOTAL	15,581,953 13	15,538,250 00		43,703 13 L		00		43,703 13 L
		1,013,515 63	1 012,539 06		976 57 S		00		976 57 S
02R070687	FHLMC	TBA AUG 30 GOLD SINGLE 2099/12/31	7 000		01AUG01	13AUG01	1 000000		
** WBIF **	059	7,329,656 25	7,265,250 00		64,406 25		00		64,406 25
7,200,000 000									
** WBIF **	219	7,355,250 00	7,272,000 00		09AUG01 83,250 00	13AUG01	1 000000 00		83,250 00
7,200,000 000									

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY NET BAS SECTY	GN/LS GN/LS
02R070687	TOTAL	14,684,906 25	14,537,250 00		147,656 25 L		00		147,656 25 L
02R070695	FHLMC	TBA SEP 30 GOLD SINGLE 2099/12/31	7 000		24AUG01	17SEP01	1 000000		
** WBIF **	391	7,344,562 50	7,332,750 00		11,812 50		00		11,812 50
7,200,000 000									
** WBIF **	581	7,402,500 00	7,305,750 00		13SEP01 96 750 00	17SEP01	1 000000 00		96,750 00
7,200,000 000									
** WBIE **	505	10,227,734 38	10,173,437 50		31DEC01 -54,296 88	31DEC01	1 000000 00		-54,296 88
10,000,000 000									
02R070695	TOTAL	24,974,796 88	24,811,937 50		54,265 62 L		00		54,265 62 L
02R0726AB	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01	7 500		05OCT01	15OCT01	1 000000		
** WBIF **	785	11,454,609 38	11,371,250 00		83,359 38		00		83,359 38
11,000,000 000									
** WBIE **	181	10,398,437 50	10,309,375 00		11OCT01 89,062 50	15OCT01	1 000000 00		89,062 50
10,000,000 000									
02R0726AB	TOTAL	21,853,046 88	21,680,625 00		172,421 88 L		00		172,421 88 L
02R0726C4	FHLMC	TBA DEC 30 GOLD SINGLE 2099/12/01	7 500		10DEC01	13DEC01	1 000000		
** WBIE **	410	10,314,062 50	10,389,062 50		-75,000 00		00		-75,000 00
10,000,000 000									
** WBIE **	410	-10,314,062 50	-10,389,062 50		10DEC01 75,000 00	13DEC01	1 000000 00		75,000 00
-10,000,000 000									
02R0726C4	TOTAL	00	00		00 L		00		00 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R072618	FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 7 500		19DEC00	16JAN01	1 000000	
.. WBIE ..						
CXL 171	-2,025,937 50	-2,021,404 25	-4,531 25		00	-4,531 25
-2,000,000 000						
.. WBIE ..						
CXL 414	-17,211,171 88	-17,183,281 25	-27,890 63	19DEC00	16JAN01	1 000000
-17,000,000 000						00
						-27,890 63
.. WBIE ..						
793	17,211,171 88	17,183,281 25	27,890 63	19DEC00	16JAN01	1 000000
17,000,000 000						00
						27,890 63
.. WBIE ..						
CXL 415	-2,032,031 25	-2,021,562 50	10,468 75	20DEC00	16JAN01	1 000000
-2,000,000 000						00
						-10,468 75
.. WBIE ..						
312	7,135,625 00	7,075,468 75	60,156 25	02JAN01	16JAN01	1 000000
7,000,000 000						00
						60,156 25
.. WBIE ..						
CXL 312	-7,135,625 00	-7,075,468 75	-60,156 25	02JAN01	16JAN01	1 000000
-7,000,000 000						00
						-60,156 25
.. WBIF ..						
249	4,092,187 50	4,018,750 00	73,437 50	08JAN01	16JAN01	1 000000
4,000,000 000						00
						73,437 50
.. WBIF ..						
CXL 249	-4,092,187 50	-4,018,750 00	-73,437 50	08JAN01	16JAN01	1 000000
-4,000,000 000						00
						-73,437 50
.. WBIF ..						
344	4,092,187 50	4,018,750 00	73,437 50	08JAN01	16JAN01	1 000000
4,000,000 000						00
						73,437 50
.. WBIF ..						
278	11,243,203 13	11,123,750 00	119,453 13	09JAN01	16JAN01	1 000000
11,000,000 000						00
						119,453 13
.. WBIE ..						
343	10,200,390 63	10,107,578 13	92,812 50	09JAN01	16JAN01	1 000000
10,000,000 000						00
						92,812 50
.. WBIE ..						
CXL 363	-10,200,390 63	-10,107,578 13	-92,812 50	09JAN01	16JAN01	1 000000
-10,000,000 000						00
						-92,812 50

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..						
795	10,200,390 63	10,107,812 50	92,578 13	09JAN01	16JAN01	1 000000
10,000,000 000						00
						92,578 13
02R072618	TOTAL					
-----	21,477,812 51	21,207,343 75	270,468 76 L		00	270,468 76 L
02R072626	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/31 7 500		05FEB01	12FEB01	1 000000	
.. WBIF ..						
454	11,238,046 88	11,237,500 00	546 88		00	546 88
11,000,000 000						
.. WBIF ..						
588	4,084,062 50	4,085,000 00	-937 50	07FEB01	12FEB01	1 000000
4,000,000 000						00
						-937 50
.. WBIE ..						
281	10,200,781 25	10,190,625 00	10,154 25	08FEB01	12FEB01	1 000000
10,000,000 000						00
						10,154 25
02R072626	TOTAL					
-----	25,522,890 63	25,513,125 00	9,765 63 L		00	9,765 63 L
02R072634	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31 7 500		06MAR01	13MAR01	1 000000	
.. WBIE ..						
572	10,201,953 13	10,187,500 00	14,453 13		00	14,453 13
10,000,000 000						
.. WBIF ..						
203	4,086,093 75	4,078,750 00	7,343 75	08MAR01	13MAR01	1 000000
4,000,000 000						00
						7,343 75
.. WBIF ..						
212	11,230,312 50	11,220,000 00	10,312 50	09MAR01	13MAR01	1 000000
11,000,000 000						00
						10,312 50
02R072634	TOTAL					
-----	25,518,359 38	25,486,250 00	32,109 38 L		00	32,109 38 L
02R072642	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31 7 500		10APR01	16APR01	1 000000	
.. WBIF ..						
536	4,086,718 75	4,083,750 00	2,968 75		00	2,968 75
4,000,000 000						
.. WBIF ..						
537	11,256,093 75	11,223,437 50	32,654 25	10APR01	16APR01	1 000000
11,000,000 000						00
						32,654 25
.. WBIE ..						
406	10,209,375 00	10,193,750 00	15,625 00	11APR01	16APR01	1 000000
						00
						15,625 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
10,000,000 000								
02R072642	TOTAL	25,552,187 50	25,500,937 50		51,250 00 L		00	51,250 00 L
02R072659	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31	7 500		04MAY01	14MAY01	1 000000	
.. WB1E ..	355	10,252,734 38	10,209,375 00		43,359 38		00	43,359 38
10,000,000 000								
.. WB1F ..	031	11,202,304 69	11,254 375 00		09MAY01	14MAY01	1 000000	
11,000,000 000					27,929 69		00	27,929 69
.. WB1F ..	049	4,100,937 50	4,086,250 00		10MAY01	14MAY01	1 000000	
4,000,000 000					14 687 50		00	14,687 50
02R072659	TOTAL	25,635,976 57	25,550,000 00		85,976 57 L		00	85,976 57 L
02R072667	FHLMC	TBA JUN 30 GOLD SINGLE 2099/12/31	7 500		08JUN01	13JUN01	1 000000	
.. WB1F ..	353	4,095,312 50	4,097,500 00		-2,187 50		00	-2,187 50
4,000,000 000								
.. WB1F ..	354	11,260,390 63	11,273,281 25		08JUN01	13JUN01	1 000000	
11,000,000 000					-12,890 62		00	-12,890 62
.. WB1E ..	792	10,240,625 00	10,243,750 00		11JUN01	13JUN01	1 000000	
10,000,000 000					-3,125 00		00	-3,125 00
02R072667	TOTAL	25,596,328 13	25,614,531 25		-10,203 12 L		00	10,203 12 L
02R072675	FHLMC	TBA JUL 30 GOLD SINGLE 2099/12/31	7 500		03JUL01	16JUL01	1 000000	
.. WB1E ..	303	10,232,031 25	10,226,171 88		5,859 37		00	5,859 37
10,000,000 000								
.. WB1E ..	303	10,232,031 25	-10,226,171 88		03JUL01	16JUL01	1 000000	
-10,000,000 000					-5,859 37		00	-5,859 37
.. WB1F ..	701	4,105,000 00	4,091,250 00		10JUL01	16JUL01	1 000000	
4,000,000 000					13,750 00		00	13,750 00

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1F ..	702	11,287,031 25	11,249,218 75		10JUL01	16JUL01	1 000000	
11,000,000 000					37 812 50		00	37,812 50
02R072675	TOTAL	15,392,031 25	15,340,448 75		51,562 50 L		00	51,562 50 L
02R072683	FHLMC	TBA AUG 30 GOLD SINGLE 2099/12/31	7 500		10JUL01	13AUG01	1 000000	
.. WB1F ..	220	4,098,125 00	4,098,125 00		00		00	00
4,000,000 000								
.. WB1E ..	721	10,288,281 25	10,212,500 00		07AUG01	13AUG01	1 000000	
10,000,000 000					75,781 25		00	75,781 25
.. WB1F ..	221	11,341,171 88	11,268,125 00		09AUG01	13AUG01	1 000000	
11,000,000 000					73,046 88		00	73,046 88
02R072683	TOTAL	4,098,125 00	4,098,125 00		00		00	00
21,629,453 13			21,480,625 00		148,828 13 L		00	148,828 13 L
02R072691	FHLMC	TBA SEP 30 GOLD SINGLE 2099/12/31	7 500		10SEP01	17SEP01	1 000000	
.. WB1E ..	357	10,324,609 38	10,265,625 00		58,984 38		00	58,984 38
10,000,000 000								
.. WB1F ..	582	11,386,718 75	11,317,968 75		13SEP01	17SEP01	1 000000	
11,000,000 000					68,750 00		00	68,750 00
02R072691	TOTAL	21,711,328 13	21,583,593 75		127,734 38 L		00	127,734 38 L
02R0806A1	FHLMC	TBA OCT 30 GOLD SINGLE 2099/12/01	8 000		13SEP01	15OCT01	1 000000	
.. WB1F ..	157	6,641,953 13	6,638,828 13		3,125 00		00	3,125 00
6,375,000 000								
.. WB1F ..	140	5,246,875 00	5,209,375 00		10OCT01	15OCT01	1 000000	
5,000,000 000					37 500 00		00	37,500 00
.. WB1F ..	144	6,687,773 44	6,641,953 17		10OCT01	15OCT01	1 000000	
6,375,000 000					45,820 32		00	45,820 32

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	
02R0806A1	TOTAL	18,576,601 57	18,490 156 25	86,445 32 L		00	86,445 32 L
02R080689	FHLMC TBA NOV 30 GOLD SINGLE 2099/12/01 8 000			11OCT01	14NOV01	1 000000	
.. WBIF ..	504 6,375,000 000	6,681,796 88	6,681,796 88	00		00	00
.. WBIF ..	505 1,729,921 88	1,729,921 88		11OCT01	14NOV01	1 000000	00
.. WBIF ..	237 3,533,203 13	3,512,265 62		09NOV01	14NOV01	1 000000	20,937 51
.. WBIF ..	506 3,533,203 13	3,512,265 62		09NOV01	14NOV01	1 000000	20 937 51
.. WBIF ..	506 -3,533,203 13	-3,512,265 62		09NOV01	14NOV01	1 000000	-20,937 51
02R080689	TOTAL	8,411,718 76	8,411 718 76	00		00	00
	3,533,203 13	3,512,265 62		20 937 51 L		00	20,937 51 L
02R0806C7	FHLMC TBA DEC 30 GOLD SINGLE 2099/12/01 8 000			10DEC01	13DEC01	1 000000	
.. WBIF ..	161 3,350,000 000	3,518,023 44	3,529,015 63	-10,992 19		00	-10,992 19
02R080611	FHLMC TBA JAN 30 GOLD SINGLE 2099/12/01 8 000			09JAN01	16JAN01	1 000000	
.. WBIF ..	209 1,100 000 000	1,133,558 59	1,124,404 25	9,152 34		00	9,152 34
.. WBIF ..	210 1,600,000 000	1,651,375 00	1,633,500 00	17 875 00		00	17,875 00
.. WBIF ..	295 5,000 000 000	5,149,804 69	5,104 687 50	45,117 19		00	45,117 19

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	BASE	BASE	BASE	BASE	
02R080611	TOTAL	7,934,738 28	7,862,593 75	72,144 53 L		00	72,144 53 L
02R080629	FHLMC TBA FEB 30 GOLD SINGLE 2099/12/31 8 000			02FEB01	12FEB01	1 000000	
.. WBIF ..	433 1,100,000 000	1,133,472 66	1,132,456 25	816 41		00	816 41
.. WBIF ..	434 1,600 000 000	1,648,687 50	1,650,000 00	-1,312 50		00	-1,312 50
.. WBIF ..	589 5,000 000 000	5,147 656 25	5,146,875 00	781 25		00	781 25
02R080629	TOTAL	7 929,816 41	7 929,531 25	285 16 L		00	285 16 L
02R080637	FHLMC TBA MAR 30 GOLD SINGLE 2099/12/31 8 000			12FEB01	13MAR01	1 000000	
.. WBIF ..	539 2,700 000 000	2,775,726 56	2,778,468 75	-2,742 19		00	-2,742 19
.. WBIF ..	204 5,000 000 000	5,146,484 38	5,142,187 50	4,296 88		00	4,296 88
.. WBIF ..	859 1,600,000 000	1,646 500 00	1,644,875 00	1,625 00		00	1 625 00
.. WBIF ..	860 1,100,000 000	1,131 968 75	1,130,851 56	1,117 19		00	1,117 19
02R080637	TOTAL	10 700,679 69	10,696,382 81	4,296 88 L		00	4,296 88 L
02R080645	FHLMC TBA APR 30 GOLD SINGLE 2099/12/31 8 000			09APR01	16APR01	1 000000	
.. WBIF ..	498 5,000,000 000	5,165,625 00	5,144,531 25	21,093 75		00	21,093 75

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R080452	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31	8 000		09MAY01	14MAY01	1 000000	
.. WBIF ..	032	5,171,875 00	5,167,187 50	4,687 50			00	4,687 50
	5,000,000 000							
02R080460	FHLMC	TBA JUN 30 GOLD SINGLE 2099/12/31	8 000		07JUN01	13JUN01	1 000000	
.. WBIF ..	344	5,179,687 50	5,175,000 00	4,687 50			00	4,687 50
	5,000,000 000							
.. WBIF ..	386	13,198,242 19	13,188,837 89	9,404 30	11JUN01	13JUN01	1 000000	9,404 30
	12,750,000 000						00	
02R080460	TOTAL	18,377,929 49	18,363,837 89	14,091 80 L			00	14,091 80 L
02R080678	FHLMC	TBA JUL 30 GOLD SINGLE 2099/12/31	8 000		11JUL01	16JUL01	1 000000	
.. WBIF ..	713	5,194,921 88	5,183,593 75	11,328 13			00	11,328 13
	5,000,000 000							
.. WBIF ..	710	13,234,101 56	13,208,203 13	25,898 43	12JUL01	16JUL01	1 000000	25,898 43
	12,750,000 000						00	
02R080678	TOTAL	18,429 023 44	18,391,796 88	37,226 56 L			00	37,226 56 L
02R080686	FHLMC	TBA AUG 30 GOLD SINGLE 2099/12/31	8 000		07AUG01	13AUG01	1 000000	
.. WBIF ..	895	5,197,851 56	5,192,187 50	5,464 06			00	5,464 06
	5,000,000 000							
.. WBIF ..	200	13,265,976 56	13,228,125 00	37,851 56	08AUG01	13AUG01	1 000000	37,851 56
	12,750,000 000						00	
02R080686	TOTAL	18,463,828 12	18,420,312 50	43,515 62 L			00	43,515 62 L
02R080694	FHLMC	TBA SEP 30 GOLD SINGLE 2099/12/31	8 000		13SEP01	17SEP01	1 000000	
.. WBIF ..	583	13,291,875 00	13,248,046 88	43,828 12			00	43,828 12
	12,750,000 000							
.. WBIF ..	584	5,209,375 00	5,190 625 00	18,750 00	13SEP01	17SEP01	1 000000	18,750 00
	5,000,000 000						00	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02R080494	TOTAL	18,501,250 00	18,438,671 88	62,578 12 L			00	62,578 12 L
02R082617	FHLMC	TBA JAN 30 GOLD SINGLE 2099/12/31	8 500		11JAN01	16JAN01	1 000000	
.. WBIF ..	296	4,157,500 00	4,113,750 00	43,750 00			00	43,750 00
	4,000,000 000							
.. WBIF ..	297	3,120,468.75	3,085,312 50	35,156 25	11JAN01	16JAN01	1 000000	35,156 25
	3,000,000 000						00	
02R082617	TOTAL	7,277,968 75	7,199,062 50	78,906 25 L			00	78,906 25 L
02R082625	FHLMC	TBA FEB 30 GOLD SINGLE 2099/12/31	8 500		11JAN01	12FEB01	1 000000	
.. WBIF ..	686	3,117,187 50	3,117,187 50	00			00	00
	3,000,000 000							
.. WBIF ..	591	4,169,375 00	4,153,750 00	15,625 00	08FEB01	12FEB01	1 000000	15,625 00
	4,000,000 000						00	
02R082625	TOTAL	3,117,187 50	3,117,187 50	00			00	00
		4,169,375 00	4,153,750 00	15,625 00 L			00	15,625 00 L
02R082633	FHLMC	TBA MAR 30 GOLD SINGLE 2099/12/31	8 500		09MAR01	13MAR01	1 000000	
.. WBIF ..	213	4,172,500 00	4,165,000 00	7,500 00			00	7,500 00
	4,000,000 000							
02R082641	FHLMC	TBA APR 30 GOLD SINGLE 2099/12/31	8 500		11APR01	16APR01	1 000000	
.. WBIF ..	547	4,172,500 00	4,167,500 00	5,000 00			00	5,000 00
	4,000,000 000							
02R082658	FHLMC	TBA MAY 30 GOLD SINGLE 2099/12/31	8 500		30APR01	14MAY01	1 000000	
.. WBIF ..	655	4,187,500 00	4,166,250 00	21,250 00			00	21,250 00
	4,000,000 000							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
02364JACB .. WB1H ..	AMERICA ONLINE INC D CONV SUB 557 3,507,968 00	2019/12/06	0 010	16NOV01	28NOV01	1 000000	
	6,400,000 000		3 469,183 95	38,784 05		00	38,784 05
02581FSV2 .. WB2L ..	AMERICAN EXPRESS CEN TRANCHE T 339 1,239,553 60	2003/04/29	1 000	19NOV01	23NOV01	1 000000	
	1,240,000 000		1,239,505 17	48 43		00	48 43
02582JAG5 .. WB1U ..	AMERICAN EXPRESS CR SER 1999 439 10,471,093 75	2006/11/15	5 600	05OCT01	11OCT01	1 000000	
	10,000,000 000		11,211,244 86	-740,151 11		00	-740,151 11
03061MCP2 .. WB1Z ..	AMERICREDIT AUTOMOBIL 2000 A AS 349 1,366,355 26	2004/08/12	7 150	06SEP01	06SEP01	1 000000	
	1 366,355 260		1 395,076 61	-28,721 35		00	-28,721 35
03061MCP7 .. WB1Z ..	AMERICREDIT AUTOMOBIL 2000 C AS 707 910,613 84	2004/01/12	6 970	05AUG01	05AUG01	1 000000	
	910,613 840		919 629 82	-9,015 98		00	-9,015 98
031652AD2 .. WB1J ..	AMROR TECHNOLOGY INC SR NT 148 1,791,900 00	2006/05/01	9 250	08NOV01	14NOV01	1 000000	
	1,980,000 000		1,911,110 10	-119,210 10		00	-119,210 10
.. WB1J ..	152 1,980,000 000		1,911,144 67	09NOV01 -109 344 67	15NOV01	1 000000 00	-109,344 67
.. WB1J ..	155 4,960,000 000		4,787 860 34	14NOV01 -199,860 34	19NOV01	1 000000 00	-199,860 34
031652AD2 -----	TOTAL 8,181,700 00		8 610,115 11	-428,415 11 L		00	-428,415 11 L
0359909C7 .. WB1X ..	FUNDING OF LEVI STRAUSS AND CO 087 296 820	2003/08/29	1 000	09MAY01	09MAY01	1 000000	
			296 82	-296 82		00	-296 82

STATEMENT

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0359919B6 .. WB1X ..	FUNDING OF DAYTON SU TERM LN B 2008/06/01 768 343,065 69	2008/06/01	1 000	08JUN01	08JUN01	1 000000	
	343,065 690		342,636 86	428 83		00	428 83
0359959A9 .. WB1X ..	FUNDING OF PHD GROUP BANK LOAN 2008/09/30 536 840,000 000	2008/09/30	1 000	01APR01	01APR01	1 000000	
			837 900 00	-2,100 00		00	-2,100 00
.. WB1X ..	CXL 536 -840 000 000		-837,900 00	01APR01 2,100 00	01APR01	1 000000 00	2,100 00
.. WB1X ..	249 315,000 000		313 425 00	30AUG01 1,575 00	30AUG01	1 000000 00	1,575 00
.. WB1X ..	420 4,200 000		4,179 00	28SEP01 21 00	28SEP01	1 000000 00	21 00
0359959A9 -----	TOTAL 319,200 00		317,604 00	1,596 00 L		00	1,596 00 L
0359959C5 .. WB1X ..	FUNDING OF COMPUTER TERM LOAN 2003/08/31 273 350,000 000	2003/08/31	1 000	30AUG01	30AUG01	1 000000	
			342,562 50	7,437 50		00	7,437 50
.. WB1X ..	CXL 273 -350 000 000		-342,562 50	30AUG01 -7,437 50	30AUG01	1 000000 00	-7 437 50
0359959C5 -----	TOTAL 00		00	00 L		00	00 L
0359959D3 .. WB1X ..	FUNDING OF COMPUTER TERM LOAN 2003/08/31 586 175 000 000	2003/08/31	1 000	08MAY01	08MAY01	1 000000	
			171,281 25	3,718 75		00	3,718 75

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
0359959F8	FUNDING OF COMPUTER TERM LOAN 2003/08/31	1 000			01JUN01	01JUN01	1 000000	
.. WBIX ..	770	43,750 00	42,820 31	929 69			00	929 69
	43,750 000							
.. WBIX ..	687	131,250 00	128,460 94	2,789 04	05DEC01	05DEC01	1 000000	2,789 06
	131,250 000						00	
0359959F8	TOTAL	175,000.00	171,281 25	3,718 75 L			00	3,718 75 L
0359959J0	FUNDING OF CAREMARK TERM LOAN 2004/03/15	8 400			25APR01	25APR01	1 000000	
.. WBIX ..	487	484,200 00	478,800 00	5,400 00			00	5,400 00
	480,000 000							
0359969D1	FUNDING OF STILLWATE BANK LOAN 2007/12/31	1 000			01APR01	01APR01	1 000000	
.. WBIX ..	538	1,481,250 00	1,490,625 00	-9,375 00			00	-9,375 00
	1,500,000 000							
.. WBIX ..	CXL 538	-1,481,250 00	-1,490,625 00	9,375 00	01APR01	01APR01	1 000000	9,375 00
	-1,500,000 000						00	
.. WBIX ..	590	1,481,250 00	1,490 625 00	-9,375 00	01APR01	01APR01	1 000000	-9,375 00
	1,500,000 000						00	
.. WBIX ..	151	3,750 00	2007/12/31 8 500	3,703 13	06JUL01	06JUL01	1 000000	46 87
	3,750 000				46 87		00	
.. WBIX ..	555	3,750 00	3,703 12		04OCT01	04OCT01	1 000000	46 88
	3,750 000				46 88		00	
.. WBIX ..	766	3,750 00	3,703 12		31DEC01	31DEC01	1 000000	46 88
	3,750 000				46 88		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
0359969D1	TOTAL	1,492,500 00	1,501 734 37	-9,234 37 L			00	-9,234 37 L
0359979B3	FUNDING OF VUGHT A1 BANK LOAN 2001/03/30	0 010			16FEB01	16FEB01	1 000000	
.. WBIX ..	160	157,035 18	155,857 42	1,177 76			00	1,177 76
	157,035 180							
.. WBIX ..	CXL 160	-157,035 18	-155,857 42	-1 177 76	16FEB01	16FEB01	1 000000	-1,177 76
	-157,035 180						00	
.. WBIX ..	355	157,035 18	155,857 42	1,177 76	16FEB01	16FEB01	1 000000	1,177 76
	157,035 180						00	
.. WBIX ..	CXL 355	-157 035 18	-155,857 42	-1,177 76	16FEB01	16FEB01	1 000000	-1,177 76
	-157,035 180						00	
0359979B3	TOTAL	00	00	00 L			00	00 L
039006AE1	ARCADIA AUTOMOBILE R 1997 B AU 2005/02/15	6 700			17DEC01	17DEC01	1 000000	
.. WB12 ..	332	1,122 784 88	1,129,710 13	-6 925 25			00	-6,925.25
	1,122 784 930							
039006BS9	ARCADIA AUTO RECEIVA SER 1999 2002/07/15	5 715			15JUL00	17JUL00	1 000000	
.. WB10 ..	CXL 137	-36,409 16	-36,267 21	-141 95			00	-141 95
	-36,409 160							
.. WB10 ..	259	36 409 16	36,267 21	141 95	15JUL00	17JUL00	1 000000	141 95
	36,409 160				141 95		00	
039006BS9	TOTAL	00	00	00 S			00	00 S
040114BJ8	ARGENTINA REP SERIES D 2002/10/15	0 010			26MAR01	29MAR01	1 000000	
.. WB1Y ..	447	924,000 00	943,525 10	-19,525 10			00	-19,525 10
	1,100,000 000							
.. WB1Y ..	571	3,432,000 00	3,376,399 90	55,400 10	27APR01	02MAY01	1,000000	55,400 10
	3,900,000 000				55,400 10		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
00 WBJY 00	390 5 000.000 000	4,847,500 00	4,538,952 10	19OCT01 328,547 90	24OCT01 1 000000 00 328,547 90
040114BJB TOTAL	9,223,500 00	8,850,877 10	364,622 90 L	00	364,622 90 L
0429919E1 ARMKEL LLC	TERM LOAN 2009/03/28 8 000	31DEC01	31DEC01	1 000000	
00 WBJX 00	760 937 500	937 50	936 33	1 17	00 1 17
045424BF4 ASSET SECURITIZATION COMH MTC	2029/02/14 6 920	14SEP01	14SEP01	1 000000	
00 WBJH 00	020 2,942 150	2,942 15	3,081 90	-139 75	00 -139 75
046001AB9 ASSOCIATES AUTO REC 2000 1 RE 2003/03/15	7 150	17DEC01	17DEC01	1 000000	
00 WBJF 00	256 47,782 310	47,782 30	47 816 91	-34 61	00 -34 61
046036AA7 ASSOCIATES MANUFACTU 1999 1 PA 2030/07/15	1 000	15AUG01	15AUG01	1 000000	
00 WBJZ 00	054 278,112 820	278,112 82	278,414 50	301 68	00 -301 68
00 WBJH 00	425 2 349,732 690	2,351,935 56	2,352,749 90	04MAY01 -814 34	1 000000 00 -814 34
00 WBJH 00	CXL 425 -2 349,732 690	-2,351 935 56	-2,352 749 90	04MAY01 814 34	1 000000 00 814 34
00 WBJH 00	446 2,349,732 710	2,351 935 56	2,352 749 92	04MAY01 -814 36	1 000000 00 -814 36
046036AA7 TOTAL	2 630 048 38	2 631,164 42	-1,116 04 L	00	-1,116 04 L
05366VAC2 AVIATION CAP GROUP 1 SER 2000 2025/11/15	1 000	17SEP01	17SEP01	1 000000	
00 WBJZ 00	446 88,167 050	88 167 05	88,243 48	-96 43	00 -96 43

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$	
055959AB6	BMW VEN OWNER TR 1999 A AS 2001/12/25	6 160	25APR01	26APR01	1 000000	
00 WBJF **	441 201,905 410	201,905 41	201,457 00	248 41	00	248 41
055959AM2	BMW VEHICLE OWNER TR NT CL A 2 2003/11/25	4 260	26DEC01	26DEC01	1 000000	
00 WBJU **	001 1,661,705 470	1,661,705 47	1,661,703 06	2 41	00	2 41
06050MAU1	BANK AMER CORP MT SR TRANCHE T 2005/08/26	1 000	31AUG01	06SEP01	1 000000	
00 WBJY **	212 5 000,000 000	5,004,050 00	5,004,014 23	35 77	00	35 77
00 WBJZ **	297 20 000,000 000	20,016,200 00	20,016,056 88	31AUG01 143 12	1 000000 00	143 12
06050MAU1	TOTAL	25,020,250 00	25 020,071 11	178 89 L	00	178 89 L
060505AD6	BANK OF AMERICA NT DTD 2010/02/15	7 800	21AUG01	24AUG01	1 000000	
00 WBJH **	429 2,690,000 000	2,938,878 80	2,859,705 70	79,173 10	00	79,173 10
00 WBJH **	656 1,240,000 000	1,359,139 20	1,318,134 05	24AUG01 41,005 15	1 000000 00	41,005 15
060505AD6	TOTAL	4,298 018 00	4 177 839 75	120,178 25 L	00	120 178 25 L
060505AC9	BANK AMER CORP SUB MT 2011/01/15	7 400	17JAN01	23JAN01	1 000000	
00 WBJY **	272 4 300,000 000	4,287,831 00	4,278 328 00	9 503 00	00	9,503 00
00 WBJH **	422 3 100 000 000	3,254 008 00	3,181 063 27	01FEB01 72,944 73	1 000000 00	72,944 73
00 WBJH **	537 3,930,000 000	4,089,872 40	4 054,550 98	12FEB01 35,321 42	1 000000 00	35 321 42
00 WBJH **	774 1,954,659 60	1,954 391 04	05SEP01 -1,731 44	10SEP01 1 000000	1 000000 00	-1,731 44

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1,830,000 000						
060505AC9	TOTAL	13,506,371 00	13,470,333 29	116,037 71 L	00	116,037.71 L
06423AAD5	BANK ONE CORP MT	2006/08/01	6 875	01AUG01	06AUG01	1 000000
.. WB1H ..	462	4,200,760 00	4,080,994 67	119,765 33	00	119,765 33
4,000,000 000						
06423EEEX9	BANK ONE NA CHICAGO TRANCHE T	2002/02/07	1 000	08AUG01	13AUG01	1 000000
.. WB1U ..	043	20,011,280 00	20,000,355 89	10,924 11	00	10,924 11
20,000,000 000						
065379AB5	BANK TOKYO MITSUBISHI GLOBAL SR	2010/04/15	8 400	31JAN01	05FEB01	1 000000
.. WB1H ..	394	223,400 30	209,822 80	13,665 50	00	13,665 50
210,000 000						
.. WB1H ..	627	697,580 40	700,910 94	3,330 54	20FEB01	23FEB01
660,000 000					1 000000	00
.. WB1H ..	812	517,776 00	517,717 42	09MAR01	14MAR01	1 000000
480,000 000				50 50	00	50 50
065379AB5	TOTAL	1,438,844 70	1,428,451 16	10,393 54 L	00	10,393 54 L
06605LCQ6	BANKAMERICA CORP MTN TRANCHE S	2001/09/11	1 000	01JUN01	06JUN01	1 000000
.. WB1U ..	652	10,029,000 00	10,002,119 94	26,880 06	00	26,880 06
10,000,000 000						
0669969M3	BANKTRUST MTGE TRUST SER 1 CL	2023/12/01	5 700	31DEC01	31DEC01	1 000000
.. WB1E ..	016	204,318 00	201,174 96	3,143 04	00	3,143 04
204,318 000						
072699AA9	BAYAN TELECOMMUNICAT SR MT	144 2006/07/15	15 000	05OCT01	11OCT01	1 000000
.. WB1H ..	409	79,750 00	498,406 84	-418,656 84	00	-418,656 84
550,000 000						

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072732AG5	BAYER CORP PUTTABLE	2002/03/19	4 750	05SEP01	05SEP01	1 000000
.. WB1Y ..	222	4,020,960 00	3,998,882 48	22,077 52	00	22,077 52
4,000,000 000						
07384MAN2	BEAR STEARNS ARM TR 2000 1 MT	2030/12/25	1 000	25OCT01	25OCT01	1 000000
.. WB1E ..	381	90,428 14	91,671 33	-1,243 19	00	-1,243 19
90,428 140						
073902BT4	BEAR STEARNS COS INC GLOBAL MT	2003/03/28	1 000	09AUG01	14AUG01	1 000000
.. WB12 ..	740	1,002,300 00	997,615 99	4,684 01	00	4,684 01
1,000,000 000						
07785CAD2	BELL ATLANTIC FINL S SR MT EXC	2003/04/01	5 750	30MAY01	04JUN01	1 000000
.. WB1Y ..	670	2,000,000 00	1,943,910 19	56,089 81	00	56,089 81
2,000,000 000						
07785HCY2	BELL ATLANTIC FINL SV TRANCHE T	2002/03/21	1 000	07JUN01	12JUN01	1 000000
.. WB1U ..	778	15,013,500 00	15,000,000 00	13,500 00	00	13,500 00
15,000,000 000						
085790AF0	BERRY PLASTICS SR SUB MT	2004/04/15	12 250	24MAY01	30MAY01	1 000000
.. WB1J ..	034	251,250 00	228,004 43	23,245 57	00	23,245 57
250,000 000						
087714AC5	BETTER MINERALS + AG SR SUB MT	2009/09/15	13 000	26MAR01	29MAR01	1 000000
.. WB1J ..	792	4,178 800 00	4,960,000 00	-781,200 00	00	-781,200 00
4,960,000 000						
.. WB1J ..	004	3,314,950 00	3,970,000 00	-655 050 00	05APR01	10APR01
3,970,000 000					1 000000	00
087714AC5	TOTAL	7,493,750 00	8,930,000 00	-1,436,250 00 L	00	-1,436,250 00 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
09774LADD .. WB1U ..	BOMBARDIER CAP INC M TRANCHE T 388 9,954,600 00 10,000,000 000	2002/07/26 1 000 10,000,000 00	24SEP01 -45,400 00	27SEP01 1 000000 00	-45,400 00
10575AAP5 .. WB1H ..	BRAZIL FERERATIVE RE GLOBAL 8D 332 737,500 00 1,000,000 000	2040/08/17 11 000 732 500 00	24APR01 5,000 00	27APR01 1 000000 00	5,000 00
110122AF5 .. WB1Q ..	BRISTOL MYERS SQUIBB CO 049 1,013,480 00 1,000,000 000	2006/10/01 4 750 997,377 35	16OCT01 16,102 65	19OCT01 1 000000 00	16,102 65
.. WB1H ..	608 5,021,499 30 5,030,000 000	5,017 109 64	29NOV01 4,389 66	04DEC01 1 000000 00	4,389 66
110122AF5 TOTAL	5,021,499 30	5,017 109 64	4,389 66 L	00	4,389 66 L
	1,013 480 00	997,377 35	16,102 65 S	00	16,102 65 S
111021AB7 .. WB1U ..	BRITISH TELECOM PLC NT FLTG R 171 10,101,800 00 10 000 000 000	2003/12/15 1 000 10 000 000 00	02MAY01 101 800 00	04MAY01 1 000000 00	101,800 00
.. WB1Y ..	582 7,322 500 00 7,250,000 000	2003/12/15 7 620 7,279,817 47	01MAY01 42 682 53	04MAY01 1 000000 00	42 682 53
.. WB1Y ..	583 2,778 077 50 2,750 000 000	2,758 189 45	01MAY01 19 888 05	04MAY01 1 000000 00	19,888 05
111021AB7 TOTAL	10,100 577 50	10 038 006 92	62,570 58 L	00	62,570 58 L
	10,101 800 00	10,000,000 00	101 800 00 S	00	101,800 00 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
111021AC5 .. WB1H ..	BRITISH TELECOMMUNIC NT 376 1,517,162 80 1,480,000 000	2005/12/15 7 875 1,477,674 24	30JAN01 39,488 56	02FEB01 1 000000 00	39 488 56
.. WB2L ..	059 1 082 090 00 1,000 000 000	2005/12/15 7 875 1 082,670 00	02OCT01 530 00	05OCT01 1 000000 00	-530 00
111021AC5 TOTAL	2,599 252 80	2,560,294 24	38,958 56 L	00	38,958 56 L
1219999Q1 .. WB1X ..	COMMUNITY HEALTH TERM LOAN D 755 8,169 99 8,196 990	2005/12/31 1 000 8,196 99	31DEC01 -27 00	31DEC01 1 000000 00	-27 00
12476VA18 .. WB1Q ..	CAPCO AMER SECURITIZ COML MTG 456 338 009 77 335,000 000	2008/09/15 6 260 333,158 91	09MAY01 4,850 86	14MAY01 1 000000 00	4,850 86
12489WCD4 .. WB1Z ..	C BASS TR SER 2000 459 79,608 28 79 608 280	2029/09/25 1 000 79,779 37	24DEC01 -171 09	26DEC01 1 000000 00	-171 09
12489WDJ0 .. WB1Z ..	C BASS TR 2001 CB2 177 69,458 43 69,458 430	2033/08/25 0 000 69 447 58	25JUL01 10 85	25JUL01 1 000000 00	10 85
12557RAD4 .. WB2J ..	CIT EC EF 2001 A RE 435 13,151 77 2,360,000 000	2012/09/20 4 840 2,359,873 00	20OCT01 -2 346,721 23	20OCT01 1 000000 00	-2,346,721 23
.. WB2J ..	CXL 435 -13,151 77 -2,360 000 000	-2,359,873 00	20OCT01 2,346,721 23	20OCT01 1 000000 00	2,346,721 23
.. WB2J ..	476 13 151 77	13,151 06	20OCT01 71	20OCT01 1 000000 00	71
.. WB2J ..	CXL 476 -13,151 77	-13,151 06	20OCT01 -71	20OCT01 1 000000 00	-71

50211 50211

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL COST BASE COST	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
12557RAD4	TOTAL		00	00	00 L	00	00 L
125577AE4	CIT GROUP INC NT	2002/10/01	1 000	24JUL01	30JUL01	1 000000	
.. WB1Z ..	559 100,000 000	100,250 70	100,041 06	189 44		00	189 44
125577AF3	CIT GROUP INC NT	2003/03/15	7 375	24JUL01	30JUL01	1 000000	
.. WB1Y ..	042 2,000,000 000	2,083,820 00	2,077,428 28	6,391 72		00	6,391 72
.. WB1Y ..	043 2,000,000 000	2,084,220 00	2,077,803 40	6,416 60	27JUL01	1 000000	6,416 60
.. WB1Z ..	306 500,000 000	521,055 00	519,450 85	1,604 15	27JUL01	1 000000	1,604 15
.. WB1Z ..	557 500,000 000	520,955 00	519,357 07	1,597 93	30JUL01	1 000000	1,597 93
.. WB1Z ..	558 500,000 000	521,055 00	519,450 85	1,604 15	27JUL01	1 000000	1,604 15
.. WB1Z ..	CXL 558 -500,000 000	-521,055 00	-519,450 85	-1,604 15	27JUL01	1 000000	-1,604 15
.. WB1Y ..	049 1,000,000 000	1,042,040 00	1,038,714 14	3,325 86	30JUL01	1 000000	3,325 86
125577AF3	TOTAL	6,252,090 00	6,232,753 74	19,336 26 L		00	19,336 26 L
125577AG1	CIT GROUP INC NT	2002/05/31	1 000	08JUN01	13JUN01	1 000000	
.. WB1Y ..	703 4,214,000 000	4,218,677 54	4,206,065 41	12,612 13		00	12,612 13
.. WB1Y ..	CXL 703 -4,214 000 000	-4,218,677 54	-4,206,065 41	12,612 13	13JUN01	1 000000	-12,612 13

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL COST BASE COST	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
.. WB1Y ..	712 4,214,000 000	4,218,677 54	4,206,065 41	12,612 13	13JUN01	1 000000	12,612 13
.. WB1Y ..	041 5,000,000 000	5,006,645 00	4,992,173 01	14 471 99	30JUL01	1 000000	14,471 99
125577AG1	TOTAL	9,225,322 54	9,198,238 42	27,084 12 L		00	27,084 12 L
12560PBZ3	CIT GROUP INC MTM SR TRANCHE S	2003/04/07	1 000	09AUG01	14AUG01	1 000000	
.. WB1Z ..	739 10,000,000 000	10,054,300 00	10,041,100 88	13,199 12		00	13,199 12
.. WB1U ..	051 10,000,000 000	10,059,100 00	10,000,000 00	59,100 00	15AUG01	1 000000	59,100 00
.. WB1Z ..	007 15,000,000 000	15,086,400 00	15,083,775 00	2 625 00	17AUG01	1 000000	2,625 00
12560PBZ3	TOTAL	25,140,700 00	25,124,875 88	15,824 12 L		00	15,824 12 L
12560PBZ3	TOTAL	10,059,100 00	10,000,000 00	59,100 00 S		00	59,100 00 S
125696AR1	CMS ENERGY CORP NT	2008/07/15	8 900	26OCT01	31OCT01	1 000000	
.. WB2L ..	173 65,000 000	67,112 70	66,293 63	819 07		00	819 07
.. WB2L ..	CXL 173 -65,000 000	-67,112 70	66,293 63	-819 07	31OCT01	1 000000	-819 07
.. WB2L ..	174 65,000 000	67,112 50	66,293 63	818 87	31OCT01	1 000000	818 87
.. WB2L ..	175 20,000 000	20,600 00	20,398 04	201 96	31OCT01	1 000000	201 96
.. WB2L ..	218 65,000 000	67,112 50	66 291 24	821 26	01NOV01	1 000000	821 26

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
.. WB2L ..	340 90,000 000	95,625 00		91,778 51	19NOV01 3,846 49	23NOV01	1 000000 00	3,846 49
.. WB2L ..	414 60,000 000	62,550 00		61,183 09	27NOV01 1,366 91	30NOV01	1 000000 00	1,366 91
125896AR1	TOTAL	313,000 00		305,944 51	7,055 49 L		00	7,055 49 L
12613XAB7	CNH EQUIP TR	2000 A LN 2003/08/15	6 800		150CT01	150CT01	1 000000	
.. WB1U ..	507 248,361 750	248,361 71		240,214 81	-11 853 10		00	-11,853 10
126342FK5	CS FIRST BOSTON MTG	PFD MTG A 2009/09/25	6 420		25MAY01	30MAY01	1 000000	
.. WB1H ..	047 1,181 930	1,181 93		1,171 89	10 04		00	10 04
.. WB1H ..	742 1,181 930	1,181 93		1,171 89	25MAY01 10 04	25MAY01	1 000000 00	10 04
.. WB1H ..	CXL 742 -1,181 930	-1,181 93		-1,171 89	25MAY01 -10 04	25MAY01	1 000000 00	-10 04
126342FK5	TOTAL	1,181 93		1,171 89	10 04 L		00	10 04 L
126408BM4	CSX CORP	DEF	2027/05/01	7 950	30NOV01	05DEC01	1 000000	
.. WB2L ..	454 155,000 000	172,356 90		172,940 38	-583 48		00	-583 48
126671FY7	CWABS INC	ASSET BKD 2029/05/25	1 000		26DEC01	26DEC01	1 000000	
.. WB1Z ..	461 211,545 270	211,545 27		211,400 20	65 07		00	65 07
12669AP40	CWABS INC PASS THRU MTG CTF S	2028/11/25	6 800		31JUL01	03AUG01	1 000000	
.. WB1E ..	641 2,600,000 000	2,604,875 00		2,281 037 64	323,837 36		00	323,837 36

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
12669BM58	CWABS INC PASS THRU 2001 6 1A 2031/04/25	7 000			25SEP01	25SEP01	1 000000	
.. WB1Z ..	506 316,211 170	316,211 17		322,579 55	-6,368 38		00	-6,368 38
.. WB1Z ..	CXL 506 316,211 170	-316,211 17		-322,579 55	6,368 38	25SEP01	1 000000 00	6,368 38
.. WB1Z ..	534 316,211 170	316,211 17		322,584 80	-6,373 63	25SEP01	1 000000 00	-6,373 63
.. WB1Z ..	CXL 534 -316,211 170	-316,211 17		-322,584 80	6,373 63	25SEP01	1 000000 00	6,373 63
.. WB1Z ..	421 316,211 120	316,211 12		322 573 47	-4,342 35	09OCT01	1 000000 00	-4,342 35
.. WB1Z ..	CXL 421 -316,211 120	-316,211 12		-322,573 47	6,342 35	09OCT01	1 000000 00	6,342 35
12669BM58	TOTAL	00		00	00 L		00	00 L
128017AC4	CAITHNESS COSO FDG C SR SECD N 2001/12/15	6 800			27NOV00	04JAN01	1 000000	
.. WB1E ..	233 205,245 520	201,140 55		205,245 32	-4 104 77		00	-4 104 77
.. WB1E ..	CXL 379 123,031 820	-201,140 55		-123,031 82	-78,108 73	27NOV00 30NOV00	1 000000 00	-78,108 73
128017AC4	TOTAL	00		82,213 50	-82,213 50 L		00	-82,213 50 L
12999E9B5	CHBS INDEX	RETURN SW 2002/05/31	0 010		03JUL01	03JUL01	1 000000	
.. WB1H ..	574 13,311 520	13,311 52		00	13,311 52		00	13,311 52

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
130335AD4 .. WB1Z ..	CALIFORNIA INFR + EC PTGE SER 343 142,884 420	2003/06/25	6 140 163,205 49	25JUN01 -320 87	27JUN01	1 000000 00	-320 87
130335AE2 .. WB1H ..	CALIFORNIA INFRASTRU PG + E SE 207 361,247 110	2004/06/25	6 250 362,045 87	25JUN01 -798 74	26JUN01	1 000000 00	-798 74
131347AW6 .. WB2L ..	CALPINE CORP 106 40,000 000	2011/02/15	8 500 58,341 82	10OCT01 2,427 38	15OCT01	1 000000 00	2,427 38
.. WB2L ..	107 125,000 000		121,545 45	10OCT01 4,702 05	15OCT01	1 000000 00	4,702 05
.. WB2L ..	114 315,000 000		306,262 73	17OCT01 11,008 42	17OCT01	1 000000 00	11,008 42
131347AW6 TOTAL			486,150 00	18,137 85 L		00	18,137 85 L
131347AZ9 .. WB1H ..	CALPINE CORP SR NT CON 009 2,440,000 000	2006/12/26	4 000 2,640,000 00	26DEC01 287,100 00	31DEC01	1 000000 00	287,100 00
139732BAB .. WB1Z ..	CAPITAL AUTO RECEIVA 1999 1 AS 490 250,590 800	2002/06/15	5 580 250 774 89	16JUL01 -184 09	16JUL01	1 000000 00	-184 09
.. WB1F ..	740 173,847 370		173,270 59	16JUL01 574 77	16JUL01	1 000000 00	574 77
139732BAB TOTAL			424,045 48	392 68 L		00	392 68 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
139732B84 .. WB1Z ..	CAPITAL AUTO RECEIVA 1999 1 NT 329 2,453,637 160	2004/08/15	5 680 2,473,310 31	31AUG01 -19,673 15	31AUG01	1 000000 00	-19,673 15
.. WB1Z ..	CXL 329 -2,453,637 160		-2,473,310 31	31AUG01 19,673 15	31AUG01	1 000000 00	19,673 15
.. WB1Z ..	505 2,453,637 160		2,473,572 96	31AUG01 -19,935 80	31AUG01	1 000000 00	-19,935 80
.. WB1Z ..	CXL 505 -2,453,637 160		-2,473,572 96	31AUG01 19,935 80	31AUG01	1 000000 00	19,935 80
.. WB1Z ..	524 2,276,181 060		2,294,675 03	25SEP01 -18,493 97	25SEP01	1 000000 00	-18,493 97
139732B84 TOTAL			2,294,675 03	-18,493 97 L		00	-18,493 97 L
14040KAM0 .. WB2J ..	CAPITAL ONE MASTER 1 SER 1998 608 1,470,000 000	2007/01/15	5 430 1,521,150 14	04DEC01 4,261 95	06DEC01	1 000000 00	4,261 95
14040KCB2 .. WB2J ..	CAPITAL ONE MASTER 1 2001 6 AS 280 2,000,000 000	2011/06/15	1 000 2,000,000 00	24SEP01 -6,250 00	27SEP01	1 000000 00	-6,250 00
14911RAB5 .. WB1U ..	CATERPILLAR FINL SVC NT 249 20,000,000 000	2002/08/01	1 000 20,027,183 33	28AUG01 29 816 67	31AUG01	1 000000 00	29,816 67
14912LQ21 .. WB1U ..	CATERPILLAR FINL SVC TRANCHE 1 553 23,000,000 000	2002/11/04	1 000 22,999,823 84	26OCT01 15,919 48	31OCT01	1 000000 00	15,919 48

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
14912L642	CATERPILLAR FINL SVC TRANCHE T	2001/06/25	1 000	25APR01	25APR01	1 000000	
.. WB12 ..	117	1,000,760 00	1,000,160 53	599 47	00		599 47
1,000,000 000							
14912LH95	CATERPILLAR FINL SVC TRANCHE T	2002/04/05	1 000	23OCT01	24OCT01	1 000000	
.. WB1U ..	525	10,007,316 69	10,000 000 00	7,316 69	00		7,316 69
10,000,000 000							
14912LH32	CATERPILLAR FINL SVC TRANCHE T	2003/12/10	7 590	24SEP01	27SEP01	1 000000	
.. WB1U ..	383	16,063,050 00	15,744,949 12	318,100 88	00		318,100 88
15,000 000 000							
14912L2V6	CATERPILLAR FINL SVC TRANCHE T	2001/09/12	5 478	16MAY01	21MAY01	1 000000	
.. WB1U ..	389	4,015,840 00	4,000,000 00	15,840 00	00		15,840 00
4,000,000 000							
151313AD5	CENDANT CORP NT	2003/12/01	7 750	11JAN01	17JAN01	1 000000	
.. WB1H ..	246	736,590 00	765,741 34	-29,151 34	00		-29,151 34
750,000 000							
152314BY5	CENTEX HOME EQUITY L 2000 A AS	2018/05/25	7 510	25NOV00	25NOV00	1 000000	
.. WB1F ..	380	21,423 95	21,552 60	71 35	00		71 35
21,423 950							
.. WB1F ..	CXL 796	00	-21,552 60	21,552 60	25NOV00	1 000000	21,552 60
-21 623 950					00		
.. WB1F ..	405	27,337 92	27,247 69	01DEC00	01DEC00	1 000000	90 23
27,337 920				90 23	00		
.. WB1F ..	438	52,669 70	52,495 30	25JAN01	29JAN01	1 000000	174 40
52,669 700				174 40	00		

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
152314BY5	TOTAL						
	101,631 57	79,742 99		21,888 58 L	00		21,888 58 L
152314DR8	CENTEX HOME EQUITY L 2001 B AS	2030/01/25	1 000	25JUL01	25JUL01	1 000000	
.. WB1Z ..	607	61,343 78	61,353 36	-9 58	00		-9 58
61,343 780							
152314DV9	CENTEX HOME EQUITY L 2001 C AS	2019/04/25	3 340	25NOV01	26NOV01	1 000000	
.. WB1F ..	727	16,259 85	16,259 66	19	00		19
16,259 850							
.. WB1F ..	CXL 727	-16,259 85	-16,259 66	25NOV01	26NOV01	1 000000	- 19
-16,259 850				19	00		
.. WB1F ..	722	16,259 85	16,259 66	26NOV01	26NOV01	1 000000	19
16,259 850				19	00		
.. WB1F ..	338	41,236 75	41,237 21	26DEC01	26DEC01	1 000000	- 46
41,236 750				- 46	00		
152314DV9	TOTAL						
	57,496 60	57,496 87		- 27 L	00		- 27 L
156431AA6	CENTURY ALUM CO SR SECD 1	2008/04/15	11 750	09NOV01	15NOV01	1 000000	
.. WB1J ..	151	4,974,750 00	4,895,150 02	79,599 98	00		79,599 98
4,950,000 000							
.. WB1J ..	CXL 151	-4,974,750 00	-4,895,150 02	-79,599 98	15NOV01	1 000000	-79,599 98
-4,950,000 000					00		
.. WB1J ..	177	4,891,689 01	4,895,101 70	-3,412 69	30NOV01	1 000000	-3,412 69
4,950,000 000					00		
156431AA6	TOTAL						
	4,891,689 01	4,895,101 70		-3,412 69 L	00		-3,412 69 L

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
156431AC2	CENTURY ALUM CO	SR SECD 1	2008/04/15	11 750	09NOV01	03DEC01	1 000000	
.. WB1J ..	180	4,974,750 00	4,891,689 01	83,060 99			00	83,060.99
	4,950,000 000							
1615050X9	CHASE COML MTG SECS 1998 1 MT	2030/05/18	4 340	18SEP01	18SEP01	1 000000		
.. WB2F ..	052	14,449 66	14,954 81	-505 15			00	-505 15
	14,449 660							
161542AZ8	CHASE FDG LM ACQUIS 2001 FF1	2031/04/25	1 000	14SEP01	19SEP01	1 000000		
.. WB1H ..	017	4,997,656 25	5,000,000 00	-2,343 75			00	2,343 75
	5,000,000 000							
.. WB12 ..	404	30,585,656 25	30,600,000 00	-14,343 75	14SEP01	19SEP01	1 000000	-14,343.75
	30,600,000 000						00	
161542AZ8	TOTAL	35,583,312 50	35,600,000 00	-16,687 50 L			00	-16,687.50 L
161581B5	CHASE MANHATTAN AUT 1998 C AB	2003/05/15	5 850	15JUN01	15JUN01	1 000000		
.. WB1U ..	120	1,174,651 95	1,184,964 55	-10,312 60			00	-10,312.60
	1,174,651 950							
161611DL5	CHASE MANHATTAN CORP TRANCHE 1	2002/09/11	1 000	23AUG01	28AUG01	1 000000		
.. WB1U ..	233	15,022,965 00	15,022,106 95	858 05			00	858 05
	15,000,000 000							
161611DM3	CHASE MANHATTAN CORP	2003/09/15	1 000	01OCT01	04OCT01	1 000000		
.. WB1U ..	421	15,032,550 00	14,996 203 06	36,346 94			00	36,346 94
	15,000,000 000							
16162LAA1	CHASE MANHATTAN CORP CAP SECS	2028/08/01	1 000	06FEB01	09FEB01	1 000000		
.. WB1H ..	462	221,827 20	232 431 48	-10,604 28			00	-10,604 28
	240,000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
16165NAA4	CHASERS	00 1 CTF	2001/01/04	1 000	03JAN01	04JAN01	1 000000	
.. WB1U ..	250	15,000,000 00	15,190 898 67	-190,898 67			00	-190,898 67
	15,000,000 000							
172921S98	CITICORP MTG SECS IN REMIC CTF	2024/04/25	6 250	27AUG01	30AUG01	1 000000		
.. WB1E ..	227	4,984,375 00	4,641,739 98	342,635 02			00	342,635 02
	5,000,000 000							
172967BA8	CITIGROUP INC	NT	2005/12/01	6 750	15MAY01	18MAY01	1 000000	
.. WB1Z ..	181	1,031,080 00	1,043,559 05	-11,679 05			00	-11,679 05
	1,000,000 000							
172967BD2	CITIGROUP INC	NT	2004/02/04	5 700	06SEP01	11SEP01	1 000000	
.. WB1U ..	293	15,400,050 00	15,152,498 62	247 551 38			00	247,551 38
	15,000,000 000							
172967BE8	CITIGROUP INC	SR GLOBAL	2004/03/09	1 000	10AUG01	15AUG01	1 000000	
.. WB1Z ..	767	2,005,000 00	2,000,530 78	4,469 22			00	4,469 22
	2,000,000 000							
172967BG5	CITIGROUP INC	GLOBAL NT	2003/05/30	1 000	24SEP01	27SEP01	1 000000	
.. WB1U ..	378	20,022,240 00	20,000,000 00	22,240 00			00	22,240 00
	20,000,000 000							
.. WB12 ..	003	1,001,127 00	2003/05/30	4 110	01NOV01	01NOV01	1 000000	667 34
	1,000,000 000		1,000 459 66	667 34			00	
.. WB12 ..	004	24,027,048 00	24,009,818 38	17,229 62	01NOV01	02NOV01	1 000000	17,229 62
	24,000,000 000						00	
172967BG5	TOTAL	25,028,175 00	25,010,278 04	17,896 96 L			00	17,896 96 L
		20,022,240 00	20,000,000 00	22,240 00 S			00	22,240 00 S

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
17303CAA9 .. WB1U ..	CITIBANK CR CARD MAS CTF PRIN 659 8,046,000 00	2003/02/07 0 010 7,578,640 55	07FEB01 467,359 45	07FEB01 1 000000 00	467,359 45
17305EAF2 .. WB2J ..	CITIBANK CR CARD ISS NT CL 200 607 500,000 000	2005/11/07 1 000 500,144 65	04DEC01 -457 15	04DEC01 1 000000 00	-457 15
191216AD2 .. WB1U ..	COCA COLA CO 600 10,000,000 000	2002/10/01 6 625 10,268,400 00	06JUN01 19,500 00	13JUN01 1 000000 00	19,500 00
191219AS3 .. WB1Z ..	COCA COLA ENTERPRISE NT 794 3,000,000 000	2005/01/04 8 000 3,240,948 87	31OCT01 88,591 13	05NOV01 1 000000 00	88,591 13
195325AY1 .. WB1Q ..	COLOMBIA REP NT 233 850,000 000	2012/01/23 10 000 829,123 32	21DEC01 10,251 68	31DEC01 1 000000 00	10,251 68
20033TAB1 .. WB1H ..	COMED TRANSITION FDG SER 1998 252 2,344,587 070	2003/06/25 5 290 2 345 715 16	25JUN01 -1 128 10	05JUL01 1 000000 00	-1 128 10
205887AY8 .. WB1Z ..	CONAGRA FOODS INC NT 340 10,000,000 000	2003/09/10 1 000 10,000,000 00	06SEP01 13,500 00	11SEP01 1 000000 00	13,500 00
205887AZ5 .. WB1H ..	CONAGRA INC 740 5,000,000 000	2006/09/15 4 000 4,980 309 29	06SEP01 20,240 71	11SEP01 1 000000 00	20,240 71
20825UAA2 .. WB1H ..	CONOCO FDG CO NT 181 1,940,000 000	2006/10/15 5 450 1,937 206 40	03OCT01 9,758 20	11OCT01 1 000000 00	9 758 20
.. WB1H .. CXL 181 -1 940,000 000		-1,937,206 40	03OCT01 -9,758 20	11OCT01 1 000000 00	-9 758 20

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	192 1,940,000 000	1,946,964 60	03OCT01 9,758 20	11OCT01 1 000000 00	9,758 20
20825UAA2 TOTAL	1,946,964 60	1,937 206 40	9,758 20 L	00	9,758 20 L
20825UAC8 .. WB2L ..	CONOCO FDG CO NT 591 695,000 000	2011/10/15 7 250 725,073 06	18DEC01 -14 810 86	21DEC01 1 000000 00	-14,810 86
20825JAG3 .. WB2L ..	CONOCO INC 583 600,000 000	2003/04/15 1 000 600,000 00	14DEC01 3,006 00	19DEC01 1 000000 00	3,006 00
20846QAR9 .. WB1F ..	CONSECO FIN SECURITI 1999 H HO 720 20 883 240	2029/12/15 6 450 20,660 02	15JUL01 223 24	15JUL01 1 000000 00	223 24
20846QBR3 .. WB1F ..	CONSECO FIN SECS COR 2000 1 MF 296 36,473 470	2011/05/01 6 840 36 367 02	01NOV01 106 39	01NOV01 1 000000 00	106 39
20846QBZ0 .. WB1F ..	CONSECO FIN SECURITI 2000 B HO 765 41 955 980	2014/11/15 6 940 41,856 44	15JUL01 99 46	15JUL01 1 000000 00	99 46
.. WB1F ..	246 2,229 830	2 229 81	15DEC01 5 13	15DEC01 1 000000 00	5 13
20846QBZ0 TOTAL	44 185 71	44 081 12	104 59 L	00	104 59 L
20846QARB .. WB2L ..	CONSECO INC 465 500,000 000	2006/10/15 9 000 397,545 97	30NOV01 -197,545 97	05DEC01 1 000000 00	-197,545 97

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
20847TAJ0	CONSECO FIN HOME EQU SER 2001	2032/03/15	9 460	10MAY01	15MAY01	1 000000	
.. WB1H ..	489 779,722 66	774,758 99		4,963 67		00	4,963 67
	775,000 000						
21H080612	GNMA II TBA JAN 30 JUMBOS	2099/12/20	8 000	17JAN01	28FEB01	1 000000	
.. WB1E ..	051 2,059,296 88	2,038,125 00		21,171 88		00	21,171 88
	2,000,000 000						
21H080620	GNMA II TBA FEB 30 JUMBOS	2099/12/31	8 000	14FEB01	20FEB01	1 000000	
.. WB1E ..	358 2,050,156 25	2,058,125 00		-7,968 75		00	-7,968 75
	2,000,000 000						
21H080638	GNMA II TBA MAR 30 JUMBOS	2099/12/31	8 000	15MAR01	22MAR01	1 000000	
.. WB1E ..	021 2,057,187 50	2,049,375 00		7,812 50		00	7,812 50
	2,000,000 000						
21H080644	GNMA II TBA APR 30 JUMBOS	2099/12/31	8 000	18APR01	23APR01	1 000000	
.. WB1E ..	762 2,059,375 00	2,056,875 00		2,500 00		00	2,500 00
	2,000,000 000						
21H080653	GNMA II TBA MAY 30 JUMBOS	2099/12/31	8 000	14MAY01	21MAY01	1 000000	
.. WB1E ..	401 2,065,312 50	2,060,000 00		5,312 50		00	5,312 50
	2,000,000 000						
21H080661	GNMA II TBA JUN 30 JUMBOS	2099/12/31	8 000	14JUN01	20JUN01	1 000000	
.. WB1E ..	040 2,075,625 00	2,065,000 00		10,625 00		00	10,625 00
	2,000,000 000						
21H080679	GNMA II TBA JUL 30 JUMBOS	2099/12/31	8 000	15JUN01	24JUL01	1 000000	
.. WB1E ..	058 2 074,375 00	2,073,750 00		625 00		00	625 00
	2,000,000 000						
21075MKP9	CONTIMORTGAGE HOME E 1999 3 A1	2014/04/25	6 420	29MAY01	29MAY01	1 000000	
.. WB1H ..	695 32,237 12	32,221 44		15 68		00	15 68
	32 237 140						
.. WB1H ..	730 32,237 12	32,221 44		29MAY01 15 68	29MAY01 1 000000 00		15 68
	32,237 140						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	730 -32,237 12	-32,221 44		29MAY01 -15 68	29MAY01 1 000000 00		-15 68
	-32,237 140						
21075MKP9	TOTAL	32,237 12	32,221 44	15 68 L		00	15 68 L
2219959N5	COTT CORP TERM LOAN 2006/12/31	1 000		31AUG01	31AUG01	1 000000	
.. WB1X ..	303 8,750 00	8,739 06		10 94		00	10 94
	8,750 000						
22237LEN8	COUNTRYWIDE FDG CORP TR 001090	2002/10/08	6 380	01OCT01	04OCT01	1 000000	
.. WB1Z ..	564 13,228,608 00	13,073,281 28		155,326 72		00	155,326 72
	12,800,000 000						
.. WB1Z ..	564 -13,228,608 00	-13,073,281 28		01OCT01 -155 326 72	04OCT01 1 000000 00		-155,326 72
	-12,800,000 000						
.. WB1Z ..	579 13,228,480 00	13,073,281 28		01OCT01 155,198 72	04OCT01 1 000000 00		155,198 72
	12 800,000 000						
22237LEN8	TOTAL	13,228,480 00	13,073,281 28	155,198 72 L		00	155,198 72 L
22237LJV5	COUNTRYWIDE FDG CORP TRANCHE T	2002/03/22	1 000	01OCT01	04OCT01	1 000000	
.. WB1Z ..	565 2,948,622 35	2,949,640 30		-1,017 95		00	-1,017 95
	2 950,000 000						
22237LKU5	COUNTRYWIDE FDG CORP TRANCHE T	2003/05/22	5 250	01OCT01	04OCT01	1 000000	
.. WB1U ..	419 12,281,760 00	11,988,194 18		293,565 82		00	293,565 82
	12,000,000 000						
22237LLS9	COUNTRYWIDE FDG CORP TRANCHE T	2003/10/01	1 000	27NOV01	03DEC01	1 000000	
.. WB2L ..	393 1,251,393 75	1,250,000 00		1,393 75		00	1,393 75
	1,250,000 000						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
22237WAA6	COUNTRYWIDE HOME LN 2001 HLTV	2012/03/10	5 913	12FEB01	12FEB01	1 000000	
.. WB1H ..	561 199,238 830	199,238 83	199,238 45	38		00	38
.. WB1H ..	CXL 561 -199,238 830	-199,238 83	-199,238 45	12FEB01 - 38	12FEB01	1 000000 00	- 38
.. WB1H ..	566 199,238 830	199,238 83	2012/03/10 199,238 41	12FEB01 42	12FEB01	1 000000 00	42
22237WAA6	TOTAL	199,238 83	199,238 41	42 L		00	42 L
22540AJL3	CREDIT SUISSE FIRST COML MTG	2030/11/11	5 940	19NOV01	19NOV01	1 000000	
.. WB2L ..	309 5,932 340	5,932 34	6,185 29	252 95		00	-252 95
22540ASS8	CREDIT SUISSE FIRST WASH MT B	2003/07/26	1 000	27NOV01	27NOV01	1 000000	
.. WB1U ..	707 856,351 970	856,351 94	856,351 97	- 03		00	- 03
22541AAA5	CREDIT SUISSE FIRST PERP SUB	2007/05/01	1 000	11DEC01	14DEC01	1 000000	
.. WB2L ..	535 430 000 000	446,817 30	459,372 04	-12 554 74		00	-12,554 74
22542FAB1	CREDIT SUISSE FIRST SER 2000	2030/12/15	1 000	17SEP01	17SEP01	1 000000	
.. WB12 ..	548 515,712 160	515,712 16	515,607 08	105 08		00	105 08
.. WB12 ..	546 515,712 160	515,712 16	515,656 06	18SEP01 56 10	18SEP01	1 000000 00	56 10
.. WB12 ..	CXL 546 -515,712 160	-515,712 16	-515,656 06	18SEP01 56 10	18SEP01	1 000000 00	-56 10
.. WB12 ..	456 515 712 160	515,712 16	2030/12/15 515,631 72	18SEP01 80 44	18SEP01	1 000000 00	80 44
.. WB12 ..				18SEP01	18SEP01	1 000000	

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1E ..	CXL 456 -515,712 160	-515,712 16	-515,631 72	-80 44		00	-80 44
22542FAB1	TOTAL	515,712 16	515,607 08	105 08 L		00	105 08 L
228372AC2	CROWN HOME EQUITY LN 1996 1 AS	2011/06/25	6 810	28FEB01	28FEB01	1 000000	
.. WB1E ..	516 63,352 810	63,352 81	62,848 05	504 76		00	504 76
.. WB1E ..	CXL 516 -63,352 810	63,352 81	62,848 05	28FEB01 504 76	28FEB01	1 000000 00	-504 76
.. WB1E ..	653 63,352 820	63,352 81	62,828 10	28FEB01 524 71	28FEB01	1 000000 00	524 71
228372AC2	TOTAL	63,352 81	62,828 10	524 71 L		00	524 71 L
23322BFE3	DLJ COML MTG CORP COML MTG	2032/06/10	1 000	03MAY01	08MAY01	1 000000	
.. WB10 ..	566 380,000 000	402,532 81	396,166 27	6,366 54		00	6,366 54
23383FAY1	DAIMLERCHRYSLER NORT TRANCHE T	2002/09/16	1 000	26JUL01	01AUG01	1 000000	
.. WB1U ..	756 20,000 000 000	19,962,600 00	19,756,064 29	206,535 71		00	206,535 71
23383VAA8	DAIMLERCHRYSLER AUTO 2000 A AS	2003/01/06	6 760	06JAN01	06JAN01	1 000000	
.. WB1U ..	252 1,013,690 590	1,013,690 59	1,013,673 48	17 11		00	17 11
.. WB1U ..	693 1,095,900 308	1,095,900 30	1,095,885 45	05JUN01 14 85	06JUN01	1 000000 00	14 85
.. WB1U ..	705 734,778 360	734,778 36	734,771 38	06DEC01 6 98	06DEC01	1 000000 00	6 98
.. WB1U ..	CXL 705 -734,778 360	-734,778 36	-734,771 38	06DEC01 -6 98	06DEC01	1 000000 00	-6 98
.. WB1U ..				06DEC01	06DEC01	1 000000	

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	SHARES/PAR	BASE	LOCAL COST	BASE	BASE	SECY GN/LS	BASE	CURR GN/LS	NET	BAS	SECY GN/LS
723			734,778 36		734,771 45		6 91		00			6 91
734,778 430												
23383VAA8	TOTAL		734,778 36		734,771 45		6 91 L		00			6 91 L
			2,109,590 89		2,109,558 93		31 96 S		00			31 96 S
23383VAM2	DAIMLERCHRYSLER AUTO 2000 D CL	2003/06/08	6 700		07MAY01	10MAY01	1 000000					
** WB1U **												
290			387,918 03		387,915 51		2 52		00			2 52
387,918 030												
** WB1U **												
277			387,918 03		387,915 49		10MAY01	10MAY01	1 000000			2 54
387,918 030							2 54		00			
** WB1U **												
CXL 277			-387,918 03		-387,915 49		10MAY01	10MAY01	1 000000			-2 54
-387,918 030							-2 54		00			
23383VAM2	TOTAL		387,918 03		387,915 51		2 52 S		00			2 52 S
23383VBC3	DAIMLERCHRYSLER AUTO 2001 C AS	2004/07/06	3 710		04DEC01	04DEC01	1 000000					
** WB2J **												
609			1,008,750 00		999,963 99		8,786 01		00			8,786 01
1,008,800 000												
233833AC6	DAIMLER BENZ VEHICLE SER 1998	2003/01/20	5 160		20JUL01	20JUL01	1 000000					
** WB1F **												
007			151,081 90		150,337 14		744 76		00			744 76
151,081 900												
** WB1F **												
139			43,701 49		43,491 91		15SEP01	15SEP01	1 000000			209 58
43,701 490							209 58		00			
** WB1F **												
CXL 139			-43,701 49		-43,491 91		15SEP01	15SEP01	1 000000			-209 58
-43,701 490							-209 58		00			
** WB1F **												
342			43,701 49		43,511 92		15SEP01	15SEP01	1 000000			189 57
43,721 600							189 57		00			
** WB1F **												
768			43,721 60		43,511 92		15SEP01	15SEP01	1 000000			209 68
43,721 600							209 68		00			

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL	TRD DT	STL DT	SELL RATE	NET	SECY	GN/LS
SH SELL/BTC	LOT	SHARES/PAR	BASE	LOCAL COST	BASE	BASE	SECY GN/LS	BASE	CURR GN/LS	NET	BAS	SECY GN/LS
** WB1F **												
CXL 768			-43,721 60		-43,511 92		15SEP01	15SEP01	1 000000			-209 68
-43,721 600							-209 68		00			
233833AC6	TOTAL		194,783 39		193,849 06		934 33 L		00			934 33 L
233835AB3	DAIMLER CHRYSLER NDR GTD NT	2004/09/01	6 900		30JAN01	06FEB01	1 000000					
** WB1H **												
456			2,056,826 50		2,013,926 93		42,899 57		00			42,899 57
2,050,000 000												
233835AD9	DAIMLER CHRYSLER NDR GTD NT	2005/01/20	7 400		30JAN01	06FEB01	1 000000					
** WB1H **												
451			1,018,750 00		1,004,691 96		14,058 04		00			14,058 04
1,000,000 000												
233835AE7	DAIMLERCHRYSLER NA H GTD NT FL	2002/01/18	1 000		02MAY01	07MAY01	1 000000					
** WB1U **												
172			4,984,300 00		5,000,951 77		-16 651 77		00			-16,651 77
5,000,000 000												
** WB1U **												
775			4 992,550 00		5,000,817 91		07JUN01	12JUN01	1 000000			-8,267 91
5,000,000 000							-8,267 91		00			
233835AE7	TOTAL		9,976,850 00		10,001,769 68		-24,919 68 S		00			-24,919 68 S
233835AF4	DAIMLER CHRYSLER ND NT	2002/03/01	7 125		02MAY01	07MAY01	1 000000					
** WB1U **												
173			15,263,700 00		14,997,307 55		266,392 45		00			266,392 45
15,000,000 000												
** WB1U **												
779			15,276,150 00		14,997,632 83		07JUN01	12JUN01	1 000000			278,517 17
15,000,000 000							278,517 17		00			
233835AF4	TOTAL		30,539,850 00		29,994,940 38		544,909 62 S		00			544,909 62 S
233835AH0	DAIMLER CHRYSLER N A NT	2003/05/27	7 750		14NOV01	19NOV01	1 000000					
** WB1U **												
623			20,443,800 00		20,145,753 46		298,046 54		00			298,046 54
19,500 000 000												

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
233835AJ6	DAIMLER CHRYSLER MOR GTD NT	2005/06/15	7 750	30JAN01	06FEB01	1 000000	
.. WB1H ..	453	1,033,710 00	1 018,813 44	14,896 56		00	14 896 56
1,000,000 000							
233835AM9	DAIMLER CHRYSLER MOR NT	2002/12/16	1 000	14FEB01	20FEB01	1 000000	
.. WB1U ..	714	19,865,400 00	20,000,000 00	-134,600 00		00	-134,600 00
20,000,000 000							
.. WB1U ..	CXL 714	-19 865,400 00	-20,000 000 00	134,600 00	20FEB01	1 000000	134,600 00
-20,000,000 000						00	
.. WB1U ..	763	19,865 400 00	20,000,000 00	-134 600 00	14FEB01	1 000000	-134 600 00
20,000,000 000						00	
233835AM9	TOTAL						
-----	19,865 400 00	20,000,000 00	-134,600 00 S			00	-134,600 00 S
233835AP2	DAIMLER CHRYSLER HLD NT	2011/01/18	7 750	06NOV01	09NOV01	1 000000	
.. WB2L ..	231	521,315 00	525 446 64	-4,331 64		00	-4,331 64
500,000 000							
233835AQ0	DAIMLER CHRYSLER HLD NT	2031/01/18	8 500	11JAN01	18 JAN01	1 000000	
.. WB1Y ..	257	2,500,000 00	2,480 425 00	19,575 00		00	19 575 00
2,500,000 000							
.. WB2L ..	524	359 148 45	362 313 94	-3,145 49	10DEC01	1 000000	-3,145 49
345,000 000					13DEC01	00	
233835AQ0	TOTAL						
-----	2,859,148 45	2,842,738 94	16 409 51 L			00	16 409 51 L
233835AS6	DAIMLERCHRYSLER NA H NT	2006/05/15	6 400	07DEC01	12DEC01	1 000000	
.. WB2L ..	520	521,710 80	526,230 04	-4,519 24		00	-4,519 24
520,000 000							
.. WB2L ..	511	478,204 80	485,744 73	-7,539 93	10DEC01	1 000000	-7,539 93
480,000 000					13DEC01	00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
233835AS6	TOTAL						
-----	999 915 40	1,011,974 77	-12,059 17 L			00	-12,059 17 L
244217BD6	DEERE JOHN CAP CORP SR NT	2002/10/15	7 000	06SEP01	11SEP01	1 000000	
.. WB1U ..	294	25 831,500 00	24,949,806 43	881,693 57		00	881,693 57
25,000,000 000							
24422ELV9	DEERE JOHN CAP CORP TRANCHE T	2002/02/11	1 000	17JAN01	22JAN01	1 000000	
.. WB1U ..	400	15,028,560 00	15,002 042 21	26 517 79		00	24,517 79
15,000 000 000							
24422EMS5	DEERE JOHN CAP CORP TRANCHE T	2002/05/04	1 000	17JAN01	22JAN01	1 000000	
.. WB1Y ..	270	9,991,900 00	9,996,302 36	-4,402 36		00	-4,402 36
10,000,000 800							
.. WB1U ..	153	8,000,224 00	7,997 672 24	2,551 76	30APR01	1 000000	2,551 76
8,000,000 000					03MAY01	00	
24422EMS5	TOTAL						
-----	9,991,900 00	9,996,302 36	-4,402 36 L			00	-4,402 36 L
	8 000 224 00	7,997,672 24	2,551 76 S			00	2,551 76 S
24422EMX4	DEERE JOHN CAP CORP TRANCHE T	2003/01/22	1 000	21DEC01	27DEC01	1 000000	
.. WB1U ..	780	17 938,440 00	18,000,000 00	-61 560 00		00	-61,560 00
18,000,000 000							
24668BAC9	DELHAIZE AMER INC NT DTD 04	2011/04/15	8 125	17DEC01	27DEC01	1 000000	
.. WB2L ..	625	1,092,580 00	1,092,242 35	337 65		00	337 65
1,000,000 000							
24763LFC9	DELTA FDC HOME EQUI 1999 1 AS	2002/03/15	6 000	28FEB01	28FEB01	1 000000	
.. WB1H ..	723	00	7,328 26	-7 328 26		00	-7 328 26
85,119 500							
.. WB1H ..	427	00	6,850 33	-6,850 33	01APR01	1 000000	-6 850 33
79,568 240						00	
.. WB1H ..	259	00	7,037 51	-7,037 51	29JUN01	1 000000	-7,037 51
						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
81,742 480						
WB1H	422 00	12,346 52	31OCT01 -12,346 52	31OCT01	1 000000 00	-12,346 52
143,407 870						
WB1H	838 00	2,222 37	31DEC01 -2,222 37	31DEC01	1 000000 00	-2,222 37
25,813 420						
24763LFC9 TOTAL	00	35,784 99	-35,784 99 L		00	-35,784 99 L
24763LFT2 DELTA FDG HOME EQUIT SER 1999	2002/06/15 6 000		31OCT01	31OCT01	1 000000	
WB1H	425 00	3,780 80	-3,780 80		00	-3,780 80
40,098 830						
WB1H	836 00	3,780 80	31DEC01 -3,780 80	31DEC01	1 000000 00	-3,780 80
40,098 830						
WB1H	836 CXL 00	-3,780 80	31DEC01 3,780 80	31DEC01	1 000000 00	3,780 80
-40,098 830						
WB1H	837 00	3,537 28	31DEC01 -3,537 28	31DEC01	1 000000 00	-3,537 28
37,516 140						
24763LFT2 TOTAL	00	7,318 08	-7,318 08 L		00	-7,318 08 L
24763LG27 DELTA FDG HOME EQUIT SER 2000	2019/05/15 7 260		28FEB01	28FEB01	1 000000	
WB1H	724 00	86,738 03	-86,738 03		00	-86,738 03
88,176 460						
25063WAC4 DETAILS INC SR SUB NT 2005/11/15	10 000		09MAR01	09MAR01	1 000000	
WB1J	782 4,440,000 00	4,208,605 82	231,394 18		00	231,394 18
4,440,000 000						
WB1J	782 CXL -4,440,000 00	-4,208,605 82	09MAR01 -231,394 18	09MAR01	1 000000 00	-231,394 18
-4,440,000 000						
WB1J	784 4,440,000 00	4,208,605 82	09MAR01 466,492 18	15MAR01	1.000000 00	466,492 18
4,440,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
25063WAC4 TOTAL	4,675,098 00	4,208,605 82	466,492 18 L		00	466,492 18 L
250854AF3 DETROIT EDISON SECUR 2001 1 BD	2016/03/01 6 620		03MAY01	08MAY01	1 000000	
WB1H	419 1,388,898 44	1,399,790 76	-10,892 32		00	-10,892 32
1,400,000 000						
25156PAA1 DEUTSCHE TELEKOM INT GTD NT	2005/06/15 7 750		02OCT01	05OCT01	1 000000	
WB2L	660 1,071,840 00	1,073,070 00	-1,230 00		00	-1 230 00
1,000,000 000						
25179SAB6 DEVON FING CORP U L DEB 144A	2031/09/30 7 875		19OCT01	24OCT01	1 000000	
WB2L	147 237,617 90	237,822 35	-204 45		00	204 45
235,000 000						
WB2L	187 168,709 70	172,040 56	30OCT01 -3,330 86	02NOV01	1 000000 00	-3,330 86
170,000 000						
WB2L	302 96,328 10	96,139 82	15NOV01 188 28	20NOV01	1 000000 00	188 28
95,000 000						
WB2L	303 252,910 00	252,999 52	15NOV01 -89 52	20NOV01	1 000000 00	-89 52
250,000 000						
WB2L	375 48,964 50	50,599 82	20NOV01 -1,635 32	26NOV01	1 000000 00	-1,635 32
50,000 000						
WB2L	378 194 102 00	202,399 19	21NOV01 -6,297 19	27NOV01	1 000000 00	-6,297 19
200,000 000						
25179SAB6 TOTAL	1,000,632 20	1,012,001 26	-11,369 06 L		00	-11,369 06 L
2569919E2 DOANE PET CARE TERM LOAN 2001/05/08	1 000		08MAY01	08MAY01	1 000000	
WB1X	564 27,658 27	25,649 63	2,008 64		00	2,008 64
27,658 270						
WB1X	564 CXL -27,658 27	-25 649 63	08MAY01 -2,008 64	08MAY01	1 000000 00	-2,008 64
-27,658 270						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
.. WBIX ..	660	27.658 27	25 649 43	08MAY01	08MAY01	1 000000	2.008 64
27.658 270				2.008 64		00	
.. WBIX ..	660	-27 658 27	-25 649 43	08MAY01	08MAY01	1 000000	-2.008 64
CXL				-2.008 64		00	
-27 658 270							
2569919E2	TOTAL	00	00	00 L		00	00 L
2569919F9	DOANE PET CARE	TERM LOAN 2001/04/30	1 000	30APR01	30APR01	1 000000	
.. WBIX ..	510	9 219 42	8 549 45	669 97		00	669 97
9 219 420							
.. WBIX ..	510	9.219 42	-8.549 45	30APR01	30APR01	1 000000	-669 97
CXL				-669 97		00	
-9.219 420							
2569919F9	TOTAL	00	00	00 L		00	00 L
2569919G7	DOANE PET CARE	TERM LOAN 2001/05/08	1 000	08MAY01	08MAY01	1 000000	
.. WBIX ..	565	73.765 38	68 409 37	5.356 01		00	5.356 01
73.765 380							
.. WBIX ..	565	-73.765 38	-68 409 37	08MAY01	08MAY01	1 000000	-5.356 01
CXL				-5.356 01		00	
-73.765 380							
.. WBIX ..	661	73.765 38	68.409 37	08MAY01	08MAY01	1 000000	5.356 01
73.765 380				5.356 01		00	
.. WBIX ..	661	-73.765 38	-68.409 37	08MAY01	08MAY01	1 000000	-5.356 01
CXL				-5.356 01		00	
-73.765 380							
2569919G7	TOTAL	00	00	00 L		00	00 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
2569919H5	DOANE PET CARE	TERM LOAN 2001/04/30	1 000	30APR01	30APR01	1 000000	
.. WBIX ..	511	73 755 38	68.400 10	5.355 28		00	5.355 28
73.755 380							
.. WBIX ..	511	-73.755 38	-68 400 10	30APR01	30APR01	1 000000	-5.355 28
CXL				-5.355 28		00	
-73.755 380							
2569919H5	TOTAL	00	00	00 L		00	00 L
2569919J1	DOANE PET CARE	TERM LOAN 2001/06/29	1 000	29JUN01	29JUN01	1 000000	
.. WBIX ..	760	4.217 89	3.911 03	306 86		00	306 86
4.217 890							
256992934	DOANE PET CARE COMPA	TERM LOAN 2005/12/31	0 010	30APR01	30APR01	1 000000	
.. WBIX ..	669	8.549 45	8.550 01	- 56		00	- 56
9.219 420							
.. WBIX ..	670	68.400 10	68.399 54	30APR01	30APR01	1 000000	56
73.755 380				56		00	
256992934	TOTAL	76.949 55	76.949 55	00 L		00	00 L
2569969F8	DOANE PET CARE	TERM LOAN 2005/12/31	1 000	28SEP01	28SEP01	1 000000	
.. WBIX ..	414	760 60	705 33	55 27		00	55 27
760 600							
25766CBY9	DONALDSON LUFKIN + J	TRANCHE T 2003/02/14	1 000	14DEC01	14DEC01	1 000000	
.. WBLY ..	598	3.011 250 00	3 004 362 04	6.887 96		00	6.887 96
3.000 000 000							
.. WBLY ..	598	-3.011 250 00	-3.004 362 04	14DEC01	14DEC01	1 000000	-6.887 96
CXL				-6.887 96		00	
3 000 000 000							
.. WBLY ..	600	3 011.145 00	3 004 362 04	14DEC01	17DEC01	1 000000	6.782 96
3.000 000 000				6.782 96		00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
25766CBY9	TOTAL						
	3,011,145 00	3,004,362 04		6,782 96 L		00	6,782 96 L
25766CCA0	DONALDSON (UFKIN+JEN TRANCHE T	2002/03/15	1 000	12JUL01	16JUL01	1 000000	
.. WB1U ..	508	15,041,250 00	15,000,000 00	41,250 00		00	41,250 00
	15,000,000 000						
260543BJ1	DOW CHEM CO	NT	2029/11/01	7 375	12FEB01	15FEB01	1 000000
.. WB1H ..	535	73,165 40	69,218 66	3,946 74		00	3,946 74
	70,000 000						
260543BK8	DOW CHEM CO	NT	2005/08/15	7 000	05JAN01	10JAN01	1 000000
.. WB1H ..	168	2,099,580 00	2,095,480 00	4,100 00		00	4,100 00
	2,000,000 000						
260543BM4	DOW CHEM CO	NT 144A	2004/05/14	5 250	28AUG01	31AUG01	1 000000
.. WB1U ..	248	25,251,250 00	24,962,160 41	289,089 59		00	289,089 59
	25,000,000 000						
26157V9C3	DRESSER INC	TERM LOAN	2009/04/10	1 000	30SEP01	30SEP01	1 000000
.. WB1X ..	438	2,500 00	2,495 00	5 00		00	5 00
	2,500 000						
.. WB1X ..	CXL 438	-2,500 00	-2,495 00	-5 00	30SEP01	30SEP01	1 000000
	-2,500 000					00	-5 00
.. WB1X ..	539	2,540 61	2,495 00	45 61	30SEP01	30SEP01	1 000000
	2,500 000					00	45 61
.. WB1X ..	776	2,500 00	2 495 00	5 00	10OCT01	10OCT01	1 000000
	2,500 000					00	5 00
26157V9C3	TOTAL						
	5 040 61	4,990 00		50 61 L		00	50 61 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	101 LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
268917EV9	EQCC HOME EQUITY LN 1998 3 AS	2029/10/15	1 000	19SEP01	19SEP01	1 000000	
.. WB1Z ..	460	672,250 79	672,774 05	-523 26		00	-523 26
	672,250 790						
268917EY3	EQCC HOME EQUITY LM 1998 4 AS	2029/01/15	1 000	17JUN01	17JUN01	1 000000	
.. WB1Z ..	337	1,143 45	1,146 82	-3 37		00	-3 37
	1,143 450						
.. WB1Z ..	455	1,246 18	1,249 84	-3 66	18SEP01	18SEP01	1 000000
	1,246 180					00	-3 66
268917EY3	TOTAL						
-----	2,389 63	2,396 66		-7 03 L		00	-7 03 L
268917FP1	EQCC HOME EQUITY LM 1999 3 AS	2010/04/25	6 548	25OCT01	25OCT01	1 000000	
.. WB1F ..	281	153,179 01	151,952 26	1,226 75		00	1,226 75
	153,179 010						
.. WB1F ..	CXL 281	-153,179 01	151,952 26	-1,226 75	25OCT01	25OCT01	1 000000
	-153,179 010					00	-1,226 75
.. WB1F ..	339	37,179 57	36 884 28	295 29	26NOV01	31DEC01	1 000000
	37,179 560					00	295 29
268917FP1	TOTAL						
-----	37,179 57	36,884 28		295 29 L		00	295 29 L
27746QAC8	EASTMAN KODAK CO MTN TRANCHE T	2006/06/15	6 375	22JUN01	27JUN01	1 000000	
.. WB1H ..	192	3,077,705 70	3,064,167 00	13 538 70		00	13,538 70
	3,070,000 000						
.. WB2L ..				-3,795 45		00	-3,795 45
.. WB2L ..	193	23,750 00	25,245 79	-1,495 79	31OCT01	05NOV01	1 000000
	25,000 000					00	-1,495 79
.. WB2L ..	196	61,621 95	65,639 05	-4,017 10	31OCT01	05NOV01	1 000000
	65,000 000					00	-4,017 10
.. WB2L ..				31OCT01	05NOV01	1 000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	198 65,000 000	61,382 10	65,639 05		-4,254 95		00	-4,254 95
.. WB2L ..	199 65,000 000	61,750 00	65,639 05		-3,889 05	05NOV01	1 000000 00	-3,889 05
.. WB2L ..	304 130,000 000	127,400 00	131,267 49		-3,867 49	21NOV01	1 000000 00	-3,867 49
.. WB2L ..	325 70,000 000	68,457 20	70,682 50		-2,225 30	21NOV01	1 000000 00	-2,225 30
.. WB2L ..	413 15,000 000	14,443 75	15,145 55		-501 80	30NOV01	1 000000 00	-501 80
27746QACB	TOTAL	3,558,554 30	3,569 044 53		-10,518 23 L		00	-10 518 23 L
27746QAD6	EASTMAN KODACK CO	TRANCHE 1	2002/09/16	1 000	24OCT01	29OCT01	1 000000	
.. WB1Y ..	406 8,000,000 000	7,904 480 00	8,000 000 00		-95,520 00		00	-95,520 00
293561BL9	ENRON CORP	MT	2002/08/01	6 500	13DEC01	18DEC01	1 000000	
.. WB1Z ..	319 5,800 000 000	986,000 00	5 881,156 37		-4,895 156 37		00	-4,895,156 37
293561BT2	ENRON CORP	MT	2004/07/15	6 400	08NOV01	14NOV01	1 000000	
.. WB1H ..	456 100,000 000	77,000 00	83 123 43		-6,123 43		00	-6,123 43
.. WB1Y ..	519 150,000 000	102,750 00	124,823 99		-22,073 99	26NOV01	1 000000 00	-22 073 99
.. WB1H ..	563 140,000 000	95,900 00	116 502 39		-20,602 39	26NOV01	1 000000 00	-20 602 39
.. WB1Y ..	597 1,500 000 000	248,600 00	1,277,549 03		-1,008,949 03	13DEC01	1 000000 00	-1,008 949 03
.. WB1H ..					13DEC01	18DEC01	1 000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	722 1,490,000 000	253,300 00	1,202,501 89		-949,201 89		00	-949,201 89
293561BT2	TOTAL	797,550 00	2,804,500 73		-2,006,950 73 L		00	-2,006 950 73 L
293561CA2	ENRON CORP	144A	2001/09/10	1 000	10SEP01	10SEP01	1 000000	
.. WB2J ..	164 2 000,000 000	2,000,000 00	2,000,182 00		-182 00		00	-182 00
293561CB0	ENRON CORP	SR MT	2003/06/15	7 875	13DEC01	18DEC01	1 000000	
.. WB1Z ..	318 7,863,000 000	1,336,710 00	8,130,901 12		-6,794,191 12		00	-6,794,191 12
29444NAE2	EQUISTAR CHEMICALS L SR MT 144	2008/09/01	10 125		14NOV01	28NOV01	1 000000	
.. WB2L ..	395 400,000 000	374,000 00	374 297 28		-297 28		00	-297 28
29444NAF9	EQUISTAR CHEMICALS L SR MT	2008/09/01	10 125		26NOV01	29NOV01	1 000000	
.. WB2L ..	400 125,000 000	125,937 50	116,875 00		9 062 50		00	9,062 50
301965AN9	FFCA SECD LENDING CO SER 1997	2015/07/18	1 000		28FEB01	28FEB01	1 000000	
.. WB1H ..	721 21,418 970	00	990 63		-990 63		00	-990 63
.. WB1H ..	262 50,612 410	00	2,340 83		-2,340 83	25JUN01	1 000000 00	-2,340 83
.. WB1H ..	473 10 947 810	00	506 34		-506 34	31JUL01	1 000000 00	-506 34
.. WB1H ..	197 54,805 980	00	2,534 78		-2,534 78	30SEP01	1 000000 00	-2,534 78
.. WB1H ..	421 31,097 080	00	1,438 24		-1,438 24	31OCT01	1 000000 00	-1,438 24
.. WB1H ..	661 10,759 140	00	497 61		-497 61	30NOV01	1 000000 00	-497 61

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** WBIE **	039	00		484 79	31DEC01 -484 79	31DEC01	1 000000 00	-484 79
10,481 910								
301945AM9	TOTAL	00		8,793 22	-8,793 22 L		00	-8,793 22 L
3019909H2	FHA 221D4 PC OAK PARK		2017/10/01	7 450	01NOV99	02DEC99	1 000000	
** WBIE **	CXL 509	-7,754 85		-8,035 96	281 11		00	281 11
-7,754 850								
** WBIE **	187	1,536 38		1,589 45	24NOV99 -53 07	24NOV99	1 000000 00	-53 07
1,536 380								
** WBIE **	CXL 495	-1,536 38		-1,592 87	24NOV99 55 69	24NOV99	1 000000 00	55 69
-1,536 380								
** WBIE **	188	1,545 98		1,599 21	23DEC99 -53 23	23DEC99	1 000000 00	-53 23
1,545 980								
** WBIE **	CXL 799	-1,545 98		-1,602 02	23DEC99 56 84	23DEC99	1 000000 00	56 04
-1,545 980								
** WBIE **	189	1,555 64		1,608 99	25JAN00 -53 35	25JAN00	1 000000 00	-53 35
1,555 640								
** WBIE **	CXL 457	-1,555 64		-1,612 03	25JAN00 56 39	25JAN00	1 000000 00	56 39
-1,555 640								
** WBIE **	CXL 093	-1,555 64		-1,612 03	25FEB00 56 39	25FEB00	1 000000 00	56 39
-1,555 640								
** WBIE **	190	1,555 64		1,608 79	25FEB00 -53 15	25FEB00	1 000000 00	-53 15
1,555 640								
** WBIE **	191	1,575 15		1,628 71	06APR00 -53 56	06APR00	1 000000 00	-53 56
1,575 150								
** WBIE **	CXL 530	-1,575 15		-1,632 25	06APR00 57 10	06APR00	1 000000 00	
-1,575 150								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
		-1,575 150						
** WBIE **	192	1,584 99		1,638 76	25APR00 -53 77	25APR00	1 000000 00	-53 77
1,584 990								
** WBIE **	CXL 294	-1,584 99		-1,642 45	25APR00 57 46	25APR00	1 000000 00	57 46
-1,584 990								
** WBIE **	193	1,594 90		1,648 82	25MAY00 -53 92	25MAY00	1 000000 00	-53 92
1,594 900								
** WBIE **	CXL 613	-1,594 90		-1,652 72	25MAY00 57 82	25MAY00	1 000000 00	57 82
-1,594 900								
** WBIE **	194	1,604 87		1,659 08	01JUN00 -54 21	01JUN00	1 000000 00	-54 21
1,604 870								
** WBIE **	CXL 780	-1,604 87		-1,663 05	01JUN00 58 18	01JUN00	1 000000 00	58 18
-1,604 870								
** WBIE **	195	1,614 90		1,669 08	26JUL00 -54 18	26JUL00	1 000000 00	-54 18
1,614 900								
** WBIE **	CXL 762	-1,614 90		-1,669 08	26JUL00 54 18	26JUL00	1 000000 00	54 18
-1,614 900								
** WBIE **	198	1,645 37		1,699 95	25OCT00 -54 58	25OCT00	1 000000 00	-54 58
1,645 370								
** WBIE **	CXL 556	-1,645 37		-1,699 95	25OCT00 54 58	25OCT00	1 000000 00	54 58
-1,645 370								
** WBIE **	199	1,655 65		1,710 54	01NOV00 -54 89	01NOV00	1 000000 00	-54 89
1,655 650								
** WBIE **	CXL 298	-1,655 65		-1,710 54	01NOV00 54 89	01NOV00	1 000000 00	54 89
-1,655 650								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	040	1.666 00		1.720 87	22DEC00 -54 87	22DEC00	1 000000 00	-54 87
1.666 000								
** WBIE **	CXL 040	-1.666 00		-1.720 87	22DEC00 54 87	22DEC00	1 000000 00	54 87
-1.666 000								
** WBIE **	202	1.666 00		1.720 87	22DEC00 -54 87	22DEC00	1 000000 00	-54 87
1.666 000								
** WBIE **	CXL 242	-1.666 00		-1.720 87	22DEC00 54 87	22DEC00	1 000000 00	54 87
-1.666 000								
** WBIE **	155	1.676 41		1.731 39	25JAN01 -54 98	25JAN01	1 000000 00	-54 98
1.676 410								
** WBIE **	CXL 155	-1.676 41		-1.731 39	25JAN01 54 98	25JAN01	1 000000 00	54 98
-1.676 410								
** WBIE **	203	1.676 41		1.731 39	25JAN01 -54 98	25JAN01	1 000000 00	-54 98
1.676 410								
** WBIE **	204	12.222 87		12.623 75	25JAN01 -400 88	25JAN01	1 000000 00	-400 88
12.222 870								
** WBIE **	322	12.222 87		12.623 75	25JAN01 -400 88	25JAN01	1 000000 00	-400 88
12.222 870								
** WBIE **	CXL 322	-12.222 87		-12.623 75	25JAN01 400 88	25JAN01	1 000000 00	400 88
-12.222 870								
** WBIE **	205	1.686 89		1.741 98	25FEB01 -55 09	30MAR01	1 000000 00	-55 09
1.686 890								
** WBIE **	489	1.686 89		1.741 98	25FEB01 -55 09	25FEB01	1 000000 00	-55 09
1.686 890								
** WBIE **	CXL 489	-1.686 89		-1.741 98	25FEB01 55 09	25FEB01	1 000000 00	55 09

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		-1.686 890						
** WBIE **	206	4.826 21		4.983 75	01MAR01 -157 54	01MAR01	1 000000 00	-157 54
4.826 210								
** WBIE **	218	4.856 38		5.014 26	01MAR01 -157 88	02APR01	1 000000 00	-157 88
4.856 380								
** WBIE **	527	4.826 21		4.983 67	01MAR01 -157 46	05MAR01	1 000000 00	-157 46
4.826 210								
** WBIE **	CXL 527	-4.826 21		-4.983 67	01MAR01 157 46	05MAR01	1 000000 00	157 46
-4.826 210								
** WBIE **	051	1.697 43		1.752 60	01APR01 -55 17	04APR01	1 000000 00	-55 17
1.697 430								
** WBIE **	117	5.345 00		5.518 24	25APR01 -173 24	25APR01	1 000000 00	-173 24
5.345 000								
** WBIE **	CXL 117	-5.345 00		-5.518 24	25APR01 173 24	25APR01	1 000000 00	173 24
-5.345 000								
** WBIE **	118	1.708 04		1.763 40	25APR01 55 36	25APR01	1 000000 00	-55 36
1.708 040								
** WBIE **	126	4.886 74		5.044 94	01MAY01 -158 20	04MAY01	1 000000 00	-158 20
4.886 740								
** WBIE **	CXL 126	-4.886 74		-5.044 94	01MAY01 158 20	04MAY01	1 000000 00	158 20
-4.886 740								
** WBIE **	567	4.886 73		5.044 93	04MAY01 -158 20	04MAY01	1 000000 00	-158 20
4.886 730								
** WBIE **	499	1.718 71		1.774 20	25MAY01 -55 49	25MAY01	1 000000 00	-55 49
1.718 710								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIE **	577 4,917 280	4,917 28		5,075 83	01JUN01 -158 55	04JUN01	1 000000 00	-158 55
WBIE **	311 1,729 460	1,729 46		1,785 09	22JUN01 -55 63	22JUN01	1 000000 00	-55 63
WBIE **	292 4,948 810	4,948 81		5,106 95	01JUL01 -158 94	03JUL01	1 000000 00	-158 94
WBIE ** CXL	292 -4,948 810	-4,948 01		-5,106 95	01JUL01 158 94	03JUL01	1 000000 00	158 94
WBIE **	050 4,978 930	4,978 93		5,138 40	25JUL01 -159 47	25JUL01	1 000000 00	-159 47
WBIE **	672 4,978 930	4,978 93		5,138 40	25JUL01 -159 47	25JUL01	1 000000 00	-159 47
WBIE ** CXL	672 -4,978 930	-4,978 93		-5,138 40	25JUL01 159 47	25JUL01	1 000000 00	159 47
WBIE **	656 4,978 930	4,978 93		5,138 24	01AUG01 -159 31	02AUG01	1 000000 00	-159 31
WBIE **	254 1,751 140	1,751 14		1,806 98	28AUG01 -55 84	28AUG01	1 000000 00	-55 84
WBIE **	537 5,010 050	5,010 05		5,169 33	01SEP01 -159 28	19SEP01	1 000000 00	-159 28
WBIE **	747 662,318 880	662,318 88		676,625 29	25SEP01 -14,306 41	25SEP01	1 000000 00	-14,306 41

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3019909H2	TOTAL	713,209 49		729,106 65	-15,897 16 1		00	-15,897 16 1
3019949K7	FHA	22104 P3	2022/03/25	7 450	01FEB01	01FEB01	1 000000	
WBIE **	546 38,811 000	00		40,147 71	-40,147 71		00	-40,147 71
WBIE **	119 64,005 000	64,005 00		66,189 60	25APR01 -2,184 60	25APR01	1 000000 00	-2,184 60
WBIE **	569 1,141 260	1,141 26		1,180 09	25MAY01 -38 83	25MAY01	1 000000 00	-38 83
WBIE **	297 1,147 920	1,147 92		1,186 85	25JUN01 -38 93	25JUN01	1 000000 00	-38 93
WBIE **	343 1,156 000	1,156 00		1,194 97	19AUG01 38 97	19AUG01	1 000000 00	-38 97
WBIE **	030 62 150	62 15		64 24	25SEP01 -2 09	25SEP01	1 000000 00	-2 09
WBIE **	478 1,367 000	1,367 00		1,412 75	25OCT01 -45 75	25OCT01	1 000000 00	-45 75
WBIE **	392 55,169 160	55,169 16		57 012 80	30NOV01 -1,843 64	30NOV01	1 000000 00	-1,843 64
WBIE **	762 144,364 950	144,364 93		149,172 53	31DEC01 -4,807 60	31DEC01	1 000000 00	-4,807 60
3019949K7	TOTAL	268,413 42		317,561 54	-49 148 12 L		00	-49,148 12 L

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3039929Y6	3 MONTH LIBOR BOND INDE 2001/12/05 3 500		30NOV01	05DEC01	1 000000	
.. WB1H ..	700 125,882 77	00	125,882 77		00	125,882 77
	8,900 000 000					
304530ADD	FAIRFIELD MFG INC SR SUB MT 2008/10/15 9 625		03AUG01	08AUG01	1 000000	
.. WB1J ..	082 1,346 400 00	1,980,000 00	-633,600 00		00	-633,600 00
	1,980,000 000					
3099929X5	FMA 221/D4 P10 00 CS 2021/12/01 7 450		25JAN01	25JAN01	1 000000	
.. WB1E ..	232 3,112 00	3,192 96	-80 96		00	-80 96
	3,112 000					
.. WB1E ..	513 3,052 00	3,130 94	-78 94	24FEB01	1 000000	-78 94
	3,052 000				00	
.. WB1E ..	237 2,992 00	3,078 02	-86 02	23MAR01	1 000000	-86 02
	2,992 000				00	
.. WB1E ..	566 3,109 58	3,189 94	-80 36	31MAY01	1 000000	-80 36
	3,109 580				00	
.. WB1E ..	298 4,887 14	7,064 19	-177 05	25JUN01	1 000000	-177 05
	4,887 140				00	
.. WB1E ..	658 667 85	684 92	-17 07	25JUL01	1 000000	-17 07
	667 850				00	
.. WB1E ..	032 3,207 83	3,288 82	-80 99	25SEP01	1 000000	-80 99
	3,207 830				00	
.. WB1E ..	477 4,961 00	5,086 25	-125 25	25OCT01	1 000000	-125 25
	4,961 000				00	
.. WB1E ..	723 3,228 04	3,310 29	-82 25	26NOV01	1 000000	-82 25
	3,228 040				00	
.. WB1E ..	430 282,712 78	289,894 64	-7,181 88	26DEC01	1 000000	-7,181 88
					00	

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	282,712 780					
3099929X5	TOTAL					
	313,930 22	321,920 99	-7,990 77 L		00	-7,990 77 L
3128GBNV2	FED HM LN PC E76704	2014/05/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	715 453,548 88	431,434 08	22,112 80		00	22 112 80
	456,614 780					
3128GBP65	FED HM LN PC E76745	2014/05/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	719 754,372 76	737,078 43	17,294 33		00	17,294 33
	759 475 480					
3128GBVU5	FED HM LN PC E76927	2014/05/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	707 91,092 63	86,651 39	4,441 24		00	4,441 24
	91,708 790					
3128GBV76	FED HM LN PC E76938	2014/05/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	711 277,101 40	263,591 29	13,510 11		00	13,510 11
	278,975 760					
3128GB2M5	FED HM LN PC POOL E77080	2014/05/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	714 337 785 64	338 881 05	-1 095 41		00	-1,095 41
	340,070 480					
3128GB5L4	FED HM LN PC E77151	2014/06/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	706 48,328 49	45,971 17	2,357 52		00	2,357 52
	48,655 590					
3128GCCV2	FED HM LN PC E77284	2014/07/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	717 669,418 30	634,936 71	32,681 59		00	32,681 59
	674 147 730					
3128GCJES	FED HM LN PC E77461	2014/06/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	709 101 943 79	96,970 89	4,972 90		00	4 972 90
	102 633 360					

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3128GCKA9	FED HM LN PC E77489	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	716 460,451 22	440,458 57		19,992 65		00	19,992 65
	463,565 800						
3128GCHD1	FED HM LN PC E77556	2014/06/01	6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	708 92,118 00	87,624 41		4,493 59		00	4,493 59
	92,741 110						
3128GCNL2	FED HM LN PC E77595	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	712 277,929 40	266,664 70		11,264 70		00	11,264 70
	279,809 370						
3128GCP63	FED HM LN PC E77645	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	710 276,286 10	269,126 05		7,160 05		00	7,160 05
	278,154 950						
3128GCXE7	FED HM LN PC E77877	2014/07/01	6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	713 324,163 74	308,342 52		15,821 22		00	15,821 22
	324,354 450						
3128GGVU4	FED HM LN PC E80627	2015/05/01	6 000	25APR01	17MAY01	1 000000	
.. WB1Q ..	690 213,675 70	206,410 68		7,265 02		00	7,265 02
	214,278 360						
3128GHWB8	FED HM LN PC E81737	2015/11/01	6 000	06FEB01	15FEB01	1 000000	
.. WB1Q ..	724 495,474 35	491,907 15		3 567 20		00	3 567 20
	498,277 160						
3128GH5F4	FED HM LN PC E81746	2015/11/01	6 500	17APR01	19APR01	1 000000	
.. WB1Q ..	403 950,813 74	940,352 96		10,460 78		00	10,460 78
	941,691 110						
3128GJE78	FED HM LN PC E81958	2015/12/01	6 000	06FEB01	15FEB01	1 000000	
.. WB1Q ..	727 498,900 20	492,707 42		6,192 78		00	6,192 78
	501,722 390						
.. WB1Q ..	691 388,391 61	382,586 89		5,804 72	17MAY01	1 000000	5,804 72
	389,487 040					00	

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.. WB1Q ..	829 99,414 85	96,482 66		20SEP01	18OCT01	1 000000	
	98,179 930			2,932 19		00	2,932 19
3128GJE78	TOTAL	986,786 66	971,776 97	14,929 69 S		00	14,929 69 S
3128GJWZ6	FED HM LN PC E82464	2016/02/01	5 500	18APR01	17MAY01	1 000000	
.. WB1Q ..	708 586,047 00	581,192 49		4,874 51		00	4,874 51
	599,940 630						
3128GJZ29	FED HM LN PC E82592	2016/03/01	6 000	25APR01	17MAY01	1 000000	
.. WB1Q ..	692 395,119 89	394,086 18		1,033 71		00	1,033 71
	396,234 300						
3128GKAR5	FED HM LN PC E82716	2016/03/01	7 000	15NOV01	19NOV01	1 000000	
.. WB1Q ..	542 832,749 70	833,249 70		-500 00		00	-500 00
	799,999 710						
3128GKEW0	FED HM LN PC E82849	2016/03/01	6 000	08MAY01	17MAY01	1 000000	
.. WB1Q ..	793 43,636 56	43,646 79		-10 23		00	-10 23
	43,650 200						
3128GKM87	FED HM LN PC E83054	2016/04/01	6 000	25APR01	17MAY01	1 000000	
.. WB1Q ..	701 299,157 11	299,719 61		-542 50		00	-542 50
	300,000 860						
3128GKMF8	FED HM LN PC E83058	2016/04/01	6 000	22AUG01	20SEP01	1 000000	
.. WB1Q ..	368 577,012 25	570,801 59		6,210 66		00	6,210 66
	575,842 570						
.. WB1Q ..	369 281,585 51	278,554 68		3,030 83	20SEP01	1 000000	3,030 83
	281,014 700					00	
3128GKMF8	TOTAL	858,597 76	849,356 27	9,241 49 S		00	9,241 49 S

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3128GRNV2 ** WB1Q ** 37.403 330	FED HM LN PC E83104 792 37,391 64	2016/03/01	6 000 37,400 41	08MAY01 -8 77	17MAY01	1 000000 00	-8 77
3128GKRS5 ** WB1Q ** 918.922 180	FED HM LN PC E83197 794 918,635 02	2016/04/01	6 000 918 850 39	08MAY01 -215 37	17MAY01	1 000000 00	-215 37
3128GK153 ** WB1Q ** 644.865 550	FED HM LN PC E83272 340 643,203 01	2016/04/01	6 000 637,610 82	08MAY01 5,592 19	18JUN01	1 000000 00	5,592 19
** WB1Q ** CXL 340 644.865 550	-643,203 01		-637,610 82	08MAY01 5,592 19	18JUN01	1 000000 00	-5,592 19
** WB1Q ** 341 94,216 110	93,973 21		93,154 18	08MAY01 817 03	18JUN01	1 000000 00	817 03
** WB1Q ** CXL 341 -94 216 110	-93,973 21		93,154 18	08MAY01 -817 03	18JUN01	1 000000 00	-817 03
3128GK153 TOTAL	00		00	00 S		00	00 S
3128GKWAB ** WB1Q ** 400 000 780	FED HM LN PC E83341 444 398,969 53	2016/04/01	6 000 395,500 77	08MAY01 3,468 76	18JUN01	1 000000 00	3,468 76
** WB1Q ** CXL 444 -400 000 780	-398,969 53		-395 500 77	08MAY01 -3 468 76	18JUN01	1 000000 00	-3,468 76
** WB1Q ** 465 400 000 780	398,969 53		395,500 77	08MAY01 3,468 76	03JUL01	1 000000 00	3,468 76

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3128GKWAB TOTAL	398,969 53		395,500 77	3,468 76 S		00	3,468 76 S
3128GX74 ** WB1Q ** 828,495 780	FED HM LN PC E83402 003 840,534 86	2016/04/01	6 000 821,273 78	21SEP01 19 261 08	18OCT01	1 000000 00	19,261 08
3128GK2U1 ** WB1Q ** 185,719 330	FED HM LN PC E83455 343 105,446 77	2016/05/01	6 000 104,529 99	08MAY01 916 78	18JUN01	1 000000 00	916 78
** WB1Q ** 344 716 387 090	714,540 16		708,327 74	08MAY01 6,212 42	18JUN01	1 000000 00	6,212 42
3128GK2U1 TOTAL	819,986 93		812 857 73	7,129 20 S		00	7,129 20 S
3128GK2C7 ** WB1Q ** 510 250 350	FED HM LN PC E83471 666 507,499 78	2016/05/01	6 000 505,741 41	18JUN01 1 758 37	19JUL01	1 000000 00	1,758 37
** WB1Q ** 367 424,157 130	425,018 70		420,444 02	22AUG01 4,574 68	20SEP01	1 000000 00	4,574 68
3128GK2C7 TOTAL	932,518 48		926 185 43	6 333 05 S		00	6,333 05 S
3128GK2K9 ** WB1Q ** 800 065 180	FED HM LN PC E83478 342 798,002 51	2016/05/01	6 000 791 064 44	08MAY01 6 938 07	18JUN01	1 000000 00	6 938 07
3128GK2M5 ** WB1Q ** 1 000,000 000	FED HM LN PC E83480 704 999 687 50	2016/05/01	6 000 999,921 88	08MAY01 -234 38	17MAY01	1 000000 00	-234 38
** WB1Q ** CXL 704 -1 000 000 000	-999,687 50		-999,921 88	08MAY01 234 38	17MAY01	1 000000 00	234 38

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
3128GK2M5	TOTAL						
	00	00	00 S	00			00 S
3128GK3J1	FED HM LN PC	E83501	2016/05/01	6 000	18JUN01	19JUL01	1 000000
.. WB1Q ..	662	495,118 43	494,057 56	1,060 87		00	1,060 87
	497,801 890						
3128GK5D2	FED HM LN PC	E83544	2016/05/01	6 000	18JUN01	19JUL01	1 000000
.. WB1Q ..	663	431,865 68	430,369 36	1,496 32		00	1,496 32
	434,206 320						
.. WB1Q ..	665	487,109 56	485,421 84	1,687 72	18JUN01	19JUL01	1 000000
	489,749 620					00	1,687 72
3128GK5D2	TOTAL						
	918,975 24	915,791 20	3,184 04 S	00			3,184 04 S
3128GK5M2	FED HM LN PC	E83552	2016/05/01	6 000	08MAY01	18JUN01	1 000000
.. WB1Q ..	345	282,882 15	280,422 69	2,459 46		00	2,459 46
	283,413 340						
.. WB1Q ..	664	562,743 02	560,787 83	1,955 19	18JUN01	19JUL01	1 000000
	565,793 000					00	1,955 19
3128GK5M2	TOTAL						
	845,625 17	841,210 52	4,414 65 S	00			4,414 65 S
3128GK6M1	FED HM LN PC	E83576	2016/05/01	6 000	08MAY01	18JUN01	1 000000
.. WB1Q ..	339	354,219 06	351,139 38	3,079 68		00	3,079 68
	355,134 640						
3128GLBA9	FED HM LN PC	E83633	2016/05/01	6 000	22AUG01	20SEP01	1 000000
.. WB1Q ..	370	720,445 69	712,470 91	7,774 78		00	7,774 78
	718,985 250						
.. WB1Q ..	371	144,078 14	142,523 31	1,554 83	22AUG01	20SEP01	1 000000
	143,786 080					00	1,554 83

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
3128GLBA9	TOTAL	844,523 83	855,194 22	9,329 61 S	00	9,329 61 S	
3128GLBC5	FED HOME LN PC	E83635	2016/05/01	6 000	08MAY01	18JUN01	1 000000
.. WB1Q ..	336	398,968 49	394,788 99	2,187 50	00	2,187 50	
	399,999 740						
.. WB1Q ..	660	100,565 07	100,536 55	18JUN01	19JUL01	1 000000	28 52
	101,110 120			28 52	00		
.. WB1Q ..	372	857,952 18	851,394 63	6,557 55	20SEP01	1 000000	6,557 55
	856,213 000				00		
.. WB1Q ..	373	1,002,030 45	994,371 68	7,658 77	20SEP01	1 000000	7,658 77
	999,999 210				00		
.. WB1Q ..	374	1,002,030 45	994,371 68	7,658 77	20SEP01	1 000000	7,658 77
	999,999 210				00		
.. WB1Q ..	004	174,227 67	170,769 22	3 458 45	18OCT01	1 000000	3,458 45
	171,752 180				00		
3128GLBC5	TOTAL	3,535,774 31	3,508,224 75	27,549 56 S	00	27,549 56 S	
3128GLD41	FED HM LN PC	E83723	2016/05/01	6 000	20SEP01	18OCT01	1 000000
.. WB1Q ..	024	913,162 96	893,958 58	19,204 38	00	19,204 38	
	901,819 760						
.. WB1Q ..	025	1,012,577 74	991,282 61	21,295 13	20SEP01	1 000000	21,295 13
	999,999 620				00		
.. WB1Q ..	026	1,012,577 74	991,282 61	21 295 13	20SEP01	1 000000	21,295 13
	999,999 620				00		
.. WB1Q ..	027	1,012,577 74	991,282 63	21,295 11	20SEP01	1 000000	21,295 11
	999,999 620				00		
.. WB1Q ..				20SEP01	18OCT01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	020 999,999 620		1,012,577 74		991,282 61	21,295 13		00	21,295 13
.. WB1Q ..	002 171,504 170		173,996 34		170,009 17	21SEP01 3 987 17	18OCT01	1 000000 00	3,987 17
.. WB1Q ..	005 828,267 160		840,302 92		821,047 14	21SEP01 19,255 78	18OCT01	1 000000 00	19,255 78
.. WB1Q ..	006 999,999 620		1,014,530 86		991,282 60	21SEP01 23 248 26	18OCT01	1 000000 00	23,248 26
.. WB1Q ..	007 999,999 620		1,014,530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	008 999,999 620		1,014,530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
.. WB1Q ..	009 999 999 620		1,014 530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	010 999 999 620		1,014,530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	011 999,999 620		1,014,530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
.. WB1Q ..	012 999,999 620		1,014 530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23 248 25
.. WB1Q ..	013 999,999 620		1 014,530 86		991,282 61	21SEP01 23 248 25	18OCT01	1 000000 00	23 248 25
.. WB1Q ..	014 999,999 620		1,014,530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23 248 26
.. WB1Q ..	015 999,999 620		1,014 530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1Q ..	016 999,999 620		1 014,530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	017 999,999 620		1,014,530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23 248 26
.. WB1Q ..	018 999,999 620		1 014 530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
.. WB1Q ..	019 999,999 620		1,014 530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	020 999,999 620		1,014,530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
.. WB1Q ..	021 999,999 620		1,014,530 86		991,282 61	21SEP01 23 248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	022 999,999 620		1,014,530 86		991,282 61	21SEP01 23,248 25	18OCT01	1 000000 00	23,248 25
.. WB1Q ..	023 999,999 620		1,014,530 86		991,282 60	21SEP01 23,248 26	18OCT01	1 000000 00	23,248 26
3128GLD41	TOTAL		24,239,328 66		23 693 232 25	546 096 41 S		00	546 096 41 S
3128GLFA5	FEDERAL HOME LN PC (E8376)			2016/05/01	6 900	08MAY01	18JUN01	1 000000	
.. WB1Q ..	337 999,999 900		997,421 77		988,906 15	8,515 62		00	8,515 62
.. WB1Q ..	338 999,999 900		997,421 77		988,906 15	8,515 62	18JUN01	1 000000 00	8,515 62

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
3128GLFA5	TOTAL	1,994,843 54	1,977,812 30	17,031 24 S	00	17,031.24 S
3128GLK76	FED HM LN PC	E83918	2016/06/01 6 000	18JUN01 19JUL01	1 000000	
.. WB1Q ..	661	398,925 59	398,815 44	110 13	00	110 13
	401,087 710					
3128GLPH9	FED HM LN PC	E84024	2016/06/01 6 000	08MAY01 18JUN01	1 000000	
.. WB1Q ..	445	244,233 71	242,110 27	2,123 44	00	2,123 44
	244,865 000					
.. WB1Q ..	CXL 445	-244,233 71	-242,110 27	-2,123 44	00	-2,123 44
	-244,865 000					
.. WB1Q ..	447	93,877 35	93,061 15	816 20	00	816 20
	94,120 000					
.. WB1Q ..	CXL 447	-93,877 35	-93,061 15	-816 20	00	-816 20
	-94,120 000					
.. WB1Q ..	467	93,877 35	93,061 15	816 20	00	816 20
	94,120 000					
.. WB1Q ..	468	244,233 71	242,110 27	2,123 44	00	2,123 44
	244,865 000					
3128GLPH9	TOTAL	338,111 06	335,171 42	2,939 44 S	00	2,939 44 S
3128GL7MB	FED HM LN PC	E84500	2016/07/01 6 000	02JUL01 19JUL01	1 000000	
.. WB1Q ..	693	464,645 03	468,806 15	4,161 12	00	4,161 12
	471,347 000					
3128GMAR6	FED HM LN PC	E84510	2016/07/01 6 000	02JUL01 19JUL01	1 000000	
.. WB1Q ..	692	521,136 22	525,803 23	4,467 01	00	4,467 01
	528,653 000					

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
3128HDR6B	FED HM LN PC	846809	2030/08/01 1 000	31OCT01 31OCT01	1 000000	
.. WB1E ..	528	35,241 60	36,108 59	-866 99	00	-866 99
	35,241 600					
.. WB1E ..	CXL 528	-35,241 60	-36,108 59	866 99	00	866 99
	-35,241 600					
.. WB1E ..	779	35,241 60	36,107 59	-865 99	00	-865 99
	35,241 600					
.. WB1E ..	384	113,538 00	116,309 00	-2,771 00	00	-2,771 00
	113,538 000					
3128HDR6B	TOTAL	148,779 60	152,416 59	-3,636 99 L	00	-3,636 99 L
3128HDSC4	FED HM LN PC	846815	2030/09/01 1 000	01JUL01 01JUL01	1 000000	
.. WB1E ..	674	519,097 83	531,981 24	-12,883 43	00	-12,883 43
	519,097 830					
.. WB1E ..	CXL 674	-519,097 83	-531,981 24	12,883 43	00	12,883 43
	-519,097 830					
.. WB1E ..	139	519,097 83	531,925 04	-12,827 21	00	-12,827 21
	519,097 830					
.. WB1E ..	526	152,380 75	156,133 86	-3,753 11	00	-3,753 11
	152,380 750					
.. WB1E ..	239	172,515 83	176,753 04	-4,237 21	00	-4,237 21
	172,515 830					
.. WB1E ..	522	360,269 42	369,104 21	-8,834 79	00	-8,834 79
	360,269 420					
.. WB1E ..	CXL 522	-360,269 42	-369,104 21	8,834 79	00	8,834 79
	-360,269 420					

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
** WB1E **	784	360,269 42	369 090 79	15NOV01	15NOV01	1 000000	
360 269 420				-8,821 37		00	-8,821 37
** WB1E **	014	168 300 00	172,402 04	31DEC01	31DEC01	1 000000	
168,300 000				-4,102 04		00	-4,102 04
3128HDSC4	TOTAL	1,372,563 83	1,406 304 77			00	-33,740 94 1
-----				-33 740 94 1			
312800PJ1	FED HM LN PC	E69425	2013/03/01	6 000	31JAN01	22FEB01	1 000000
** WB1Q **		68,319 87	65,617 16		2,702 71	00	2,702 71
48,738 750							
31282YCR8	FED HM LN PC	S10080	2029/04/01	6 500	16FEB01	21FEB01	1 000000
** WB1Q **		33 351 23	31,605 35		1,745 88	00	1,745 88
130,310 040							
** WB1Q **		11,117 08	10 535 11	16FEB01	21FEB01	1 000000	
763				581 97		00	581 97
43,436 680							
** WB1Q **		33,595 56	31 605 36	16FEB01	21FEB01	1 000000	
769				1,990 20		00	1 990 20
130 310 040							
** WB1Q **		33,351 23	31,605 35	16FEB01	21FEB01	1 000000	
774				1,745 88		00	1 745 88
130,310 040							
31282YCR8	TOTAL	111,415 10	105,351 17	6,063 93 5		00	6 063 93 5

31282YCS6	FED HM LN PC	S10081	2029/06/01	6 500	01FEB01	01FEB01	1 000000
** WB1Q **		00	1 321 72	-1 321 72		00	-1,321 72
146							
4 448 800							
** WB1Q **		00	876 83	01MAR01	01MAR01	1 000000	
320				-876 83		00	-876 83
2 949 920							
** WB1Q **		00	1 159 59	01APR01	01APR01	1 000000	
592				-1,159 59		00	1,159 59
3 899 400							
** WB1Q **				30APR01	14MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
352 037 880	468 92,299 93	104,759 14	-12,459 21			00	-12,459 21
** WB1Q **	CXL 468 -92,299 93	-104,759 14	30APR01 12,459 21	14MAY01	1 000000 00		12,459 21
-352 037 880							
** WB1Q **	596 91,095 30	103 391 88	30APR01 -12,296 58	14MAY01	1 000000 00		-12,296 58
347 443 320							
** WB1Q **	469 00	1 368 27	30JUN01 -1,368 27	30JUN01	1 000000 00		-1,368 27
4 594 560							
31282YCS6 TOTAL	91,095 30	108,118 29	-17,022 99 5			00	-17,022 99 5
-- --- --							
31282YCW7 FED HM LN PC S10085		2030/04/01 7 000	01MAR01	01MAR01	1 000000		
** WB1F **	391 00	13,702 17	-13 702 17			00	-13,702 17
66,029 400							
** WB1F **	699 00	18 816 81	01APR01 -18 816 81	01APR01	1 000000 00		-18,816 81
90,635 300							
** WB1F **	213 00	21,507 86	-21 507 86	31MAY01	1 000000 00		21,507 86
103,503 400							
** WB1F **	532 00	23,434 98	-23,434 98	30JUN01	1 000000 00		-23,434 98
112,724 850							
** WB1F **	040 00	26,330 95	-26 330 95	31JUL01	1 000000 00		-26,330 95
126,595 350							
** WB1F **	412 00	16 899 36	-16 899 36	31AUG01	1 000000 00		-16,899 36
81,211 200							
** WB1F **	751 00	19 205 26	-19 205 26	30SEP01	1 000000 00		-19,205 26
92 248 450							
** WB1F **	325 00	19 820 68	-19,820 68	31OCT01	1 000000 00		-19,820 68
95 150 700							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR GM/LS	SELL RATE CURR GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
.. WB1F ..	793 139,245 050	00	29,015 15	25NOV01 -29,015 15	25NOV01	1 000000 00	-29,015 15
.. WB1F ..	365 219,601 200	00	45,785 37	31DEC01 -45,785 37	31DEC01	1 000000 00	-45,785 37
31282YCW7	TOTAL	00	234,518 59	-234,518 59 L		00	-234,518 59 L
31282YC80	FED HM LN PC	2031/06/01	8 000	25OCT01	25OCT01	1 000000	
.. WB1F ..	792 157,545 130	00	65,784 60	-65,784 60		00	-65,784 60
31283HEM3	FED HM LN PC G01040	2029/07/01	6 500	07DEC00	31JAN01	1 000000	
.. WB1E ..	151 884,741 410	866,770 10	865,456 81	1,313 29		00	1,313 29
31283HHE8	FED HM LN PC	2030/06/01	7 000	03OCT01	14NOV01	1 000000	
.. WB1E ..	589 537,341 850	554,973 30	555,141 30	-167 92		00	-167 92
.. WB1E ..	590 604,134 910	626,023 71	626,213 13	189 42	14NOV01	1 000000 00	-189 42
31283HHE8	TOTAL	1,180,997 09	1,181,354 43	-357 34 L		00	-357 34 L
31283HHL2	FED HM LN PC	2030/09/01	8 000	09MAR01	13MAR01	1 000000	
.. WB1H ..	815 999,999 280	1,028,046 13	1,029,061 76	-1,015 63		00	-1,015 63
.. WB1H ..	857 599,940 230	616,766 68	617,375 99	-609 31	13MAR01	1 000000 00	-609 31
.. WB1H ..	858 999,900 090	1,027,944 16	1,028,959 69	-1,015 53	13MAR01	1 000000 00	-1,015 53

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GM/LS BASE SECY GM/LS	STL DT BASE CURR GM/LS	SELL RATE CURR GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
31283HHL2	TOTAL	2,672,756 97	2,675,397 44	-2,640 47 L		00	-2,640 47 L
31283HMH8	FED HM LN PC	2030/09/01	7 500	02NOV00	05JAN01	1 000000	
.. WB1E ..	320 414,728 940	415,247 37	415,376 97	-129 60		00	-129 60
31283HMH8	FED HM LN PC	2030/11/01	7 000	27MAR01	02MAY01	1 000000	
.. WB1E ..	038 999,901 240	1 009 275 31	1 008,025 44	1,249 87		00	1,249 87
31283HHZ1	FED HM LN PC	2030/11/01	7 000	03OCT01	14NOV01	1 000000	
.. WB1E ..	591 39,068 400	40,350 33	40,362 54	12 21		00	-12 21
.. WB1E ..	592 147,342 200	152,176 87	152,222 91	-46 04	14NOV01	1 000000 00	-46 04
.. WB1E ..	593 498,268 610	515,085 18	514,773 76	311 42	14NOV01	1 000000 00	311 42
.. WB1E ..	594 498,268 610	515,085 18	514,773 76	311 42	14NOV01	1 000000 00	311 42
31283HHZ1	TOTAL	1,222,697 56	1,222,132 97	544 59 L		00	544 59 L
31283HHB1	FEDERAL HOME LN MTG	2030/08/01	6 500	03OCT01	14NOV01	1 000000	
.. WB1E ..	587 65,010 400	66,229 35	65,944 92	284 43		00	284 43
.. WB1E ..	588 80,015 940	81,516 24	81,166 17	350 07	14NOV01	1 000000 00	350 07

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31283HH81	TOTAL		147,745 59	147,111 09	434 50 L	00	634 50 L
31283J4A6	FED HM LN PC	G10817	2013/04/01	6 000	31JAN01	22FEB01	1 000000
.. WB1Q ..	643	22,196 42	22,275 47	-77 05		00	-77 05
	22.332 710						
31283KEP9	FED HM LN PC	G11042	2013/12/01	6 000	31JAN01	22FEB01	1 000000
.. WB1Q ..	641	329,544 43	317,493 37	12,051 26		00	12,051 26
	331.565 100						
31287LDG4	FED HM LN PC		2031/12/01	6 000	24OCT01	13DEC01	1 000000
.. WB1E ..	639	996,250 00	996,562 50	-312 50		00	-312 50
	1,000,000 000						
.. WB1E ..	640	996,250 00	996,562 50	-312 50	24OCT01	13DEC01	1 000000
	1,000,000 000					00	-312 50
.. WB1E ..	641	996,250 00	996,562 50	-312 50	24OCT01	13DEC01	1 000000
	1,000,000 000					00	-312 50
31287LDG4	TOTAL		2,988,750 00	2 989,687 50	-937 50 L	00	-937 50 L
31292GZM1	FED HM LN PC	C00748	2029/04/01	6 000	10JAN01	16JAN01	1 000000
.. WB1Q ..	475	480,282 34	372,213 54	28,068 80		00	28,068 80
	410,282 990						
.. WB1Q ..	599	44,131 36	41,163 09	2,968 27	25APR01	14MAY01	1 000000
	45,219 450					00	2,968 27
31292GZM1	TOTAL		44,131 36	41,163 09	2,968 27 L	00	2,968 27 L
		480,282 34	372,213 54	28,068 80 S		00	28,068 80 S

STATE

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31292G2S4	FED HM LN PC	C00785	2029/04/01	6 500	08JAN01	16JAN01	1 000000
.. WB1Q ..	479	289,007 93	286,485 39	2,522 54		00	2,522 54
	289,007 930						
31292G4V5	FED HM LN PC	C00836	2029/07/01	7 000	03OCT01	14NOV01	1 000000
.. WB1E ..	595	376,615 38	376,729 33	-113 95		00	-113 95
	364 650 290						
31292G5D4	FED HM LN PC	C00844	2029/08/01	7 000	04OCT01	14NOV01	1 000000
.. WB1E ..	601	424,783 33	424,526 51	254 82		00	254 82
	410,914 950						
.. WB1E ..	602	518,767 81	518,454 16	313 65	04OCT01	14NOV01	1 000000
	501,831 010					00	313 65
31292G5D4	TOTAL		943,551 14	942,980 67	570 47 L	00	570 47 L
31292G5R3	FED HM LN PC	C00856	2029/08/01	7 500	03JUL01	16JUL01	1 000000
.. WB1E ..	481	26,918 71	26,903 30	15 41		00	15 41
	26,308 280						
31292G5U6	FED HM LN PC	C00859	2029/09/01	6 500	09JUL01	16JUL01	1 000000
.. WB1Q ..	585	183,632 42	183,886 76	254 14		00	254 14
	184,991 150						
.. WB1Q ..	587	459,080 22	459,697 24	-617 02	09JUL01	16JUL01	1 000000
	462 476 530					00	-617 02
31292G5U6	TOTAL		642,712 84	643,584 00	-871 16 L	00	-871 16 L
31292G6J0	FED HM LN PC	C00873	2029/10/01	6 500	06SEP01	15OCT01	1 000000
.. WB1E ..	182	1 002,694 93	1,003,749 62	-1,054 49		00	1,054 49
	999,999 620						
.. WB1E ..	183	1,002,694 93	1,003,749 62	-1,054 49	06SEP01	15OCT01	1 000000
	999,999 620					00	-1,054 49
.. WB1E ..				01OCT01	15OCT01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	184 999,999 620	1,017,812 11	1,003,749 42		14,062 49		00	14,062 49
3129266J8	TOTAL	3,023,201 97	3,011,248 86		11,953 11 L		00	11,953 11 L
31292HAK0	FED HM LN PC C00910		2030/01/01	7 500	01FEB01	01FEB01	1 000000	
.. WB1Q ..	147 7,146 650	00	7,100 46		-7,100 46		00	-7,100 46
.. WB1Q ..	321 7,052 450	00	6,987 49		-6,987 49	01MAR01	1 000000 00	-6,987 49
.. WB1Q ..	545 11,200 700	11,200 70	11,097 53		103 17	03MAY01	1 000000 00	103 17
.. WB1Q ..	158 4,148 250	4,148 25	4,110 05		38 20	05MAR01	1 000000 00	38 20
.. WB1Q ..	193 11,202 940	11,202 94	11,099 87		103 07	15MAR01	1 000000 00	103 07
.. WB1Q ..	399 16,800 010	16,800 01	16,645 87		154 14	16APR01	1 000000 00	154 14
.. WB1Q ..	CXL 399 -16,800 010	-16,800 01	-16,645 87		-154 14	16APR01	1 000000 00	-154 14
.. WB1Q ..	402 16,800 010	16,800 01	16,645 87		154 14	17APR01	1 000000 00	154 14
.. WB1Q ..	598 16,796 650	16,796 65	16,642 53		154 12	15APR01	1 000000 00	154 12
.. WB1Q ..	700 22,449 150	22,449 15	22,244 76		204 39	15MAY01	1 000000 00	204 39
.. WB1Q ..	428 20,953 690	20,953 69	20,762 43		191 26	01JUN01	1 000000 00	191 26

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1Q ..	748 22,583 300	22,583 30	22,377 76		19JUL01 205 54	19JUL01	1 000000 00	205 54
.. WB1Q ..	152 747,336 530	20,949 50	739,768 49		20AUG01 -718,818 99	20AUG01	1 000000 00	-718,818 99
.. WB1Q ..	CXL 152 -747,336 530	-20,949 50	-739,768 49		718,818 99	20AUG01	1 000000 00	718,818 99
.. WB1Q ..	157 747,336 530	20,949 50	739,768 49		-718,818 99	20AUG01	1 000000 00	-718,818 99
.. WB1Q ..	CXL 157 -747,336 530	-20,949 50	-739,768 49		718,818 99	20AUG01	1 000000 00	718,818 99
.. WB1Q ..	349 20,949 500	20,949 50	20,759 35		190 15	20AUG01	1 000000 00	190 15
.. WB1Q ..	334 30,423 630	30,423 63	30,149 21		274 42	31OCT01	1 000000 00	274 42
.. WB1Q ..	CXL 334 -30,423 630	-30,423 63	-30,149 21		-274 42	31OCT01	1 000000 00	-274 42
.. WB1Q ..	240 21,681 500	21,681 50	21,486 64		194 86	11DEC01	1 000000 00	194 86
.. WB1Q ..	228 28,937 890	28,937 89	28,677 91		259 98	19DEC01	1 000000 00	259 98
.. WB1Q ..	273 26,239 750	26,239 75	26,004 00		235 75	15DEC01	1 000000 00	235 75
.. WB1Q ..	251 32,063 680	32,063 68	31,775 91		287 77	27DEC01	1 000000 00	287 77
.. WB1E ..	517	389,003 34	391,832 08	2030/01/01 7 500	10DEC01 -2,828 74	13DEC01	1 000000 00	10DEC01

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
377 158 210							
** WBIE **	518	1,031,405 74	1,038,905 90	10DEC01	13DEC01	1 000000	-7,500 16
999,999 510				-7,500 16		00	
31292HAK0 TOTAL	1,474,414 09	1,498,510 54		-22,094 45 L		00	-22,094 45 L
31292HAY6 FED HM LN PC C00920		2030/02/01	7 000	27MAR01	16APR01	1 000000	
** WBIE **	660	495,919 31	495 057 49	861 82		00	861 82
689,455 660							
31292HAW4 FED HM LN PC C00921		2030/02/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	482	698,986 48	698,506 25	400 23		00	400 23
683,057 418							
** WBIE **	519	90,410 75	91,048 20	10DEC01	13DEC01	1 000000	-657 45
87 657 750				-657 45		00	
** WBIE **	520	642,402 53	647,073 94	10DEC01	13DEC01	1 000000	-4,671 41
622,841 420				-4,671 41		00	
** WBIE **	521	1,031,406 05	1,038,906 21	10DEC01	13DEC01	1 000000	-7,500 16
999,999 810				-7,500 16		00	
31292HAW4 TOTAL	2,463,125 81	2,475 554 60		-12,428 79 L		00	-12,428 79 L
31292HCF9 FED HM LN PC C00970		2030/04/01	7 000	27MAR01	16APR01	1 000000	
** WBIE **	661	1,009,274 40	1 008 024 52	1 249 88		00	1,249 88
999,900 330							
31292HCX0 FED HM LN PC C00986		2030/05/01	7 000	07SEP01	15OCT01	1 000000	
** WBIE **	185	645,984 07	654,195 41	-8,211 34		00	-8,211 34
631,247 820							

STATEMENT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
31292HCY0 FED HM LN PC C00987		2030/05/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	483	618 366 84	618,012 74	354 10		00	354 10
604,344 170							
31292HEC4 FED HM LN PC C01031		2030/06/01	6 500	07DEC00	16JAN01	1 000000	
** WBIE **	574	31,894 92	31,854 76	38 14		00	38 14
32,564 610							
31292HEX8 FED HM LN PC C01050		2030/09/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	484	19,438 09	19,426 96	11 13		00	11 13
18,997 290							
31292HFT4 FED HOME LN PC C01078		2030/10/01	7 000	09MAR01	26APR01	1 000000	
** WBIE **	339	100,803 37	100,779 94	23 43		00	23 43
99 998 780							
** WBIE **	603	113,441 19	113,372 61	04OCT01	14NOV01	1 000000	68 58
109,737 550				68 58		00	
** WBIE **	604	518,767 63	518,453 98	04OCT01	14NOV01	1 000000	313 65
501 830 840				313 65		00	
** WBIE **	605	608,863 41	608,495 30	04OCT01	14NOV01	1 000000	368 11
588,985 160				368 11		00	
31292HFT4 TOTAL	1,341,875 60	1,341,101 83		773 77 L		00	773 77 L
31292HFU3 FED HM LN PC C01079		2030/10/01	7 500	19DEC00	16JAN01	1 000000	
** WBIE **	488	37,920 17	37 361 75	558 42		00	558 42
37,420 260							
** WBIE **	522	107 306 83	108,087 14	10DEC01	13DEC01	1 000000	-780 31
104,039 340				-780 31		00	

STATEMENT

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31292HFU3	TOTAL	107,306 83	108,887 14		-780 31 L		00	-780 31 L
		37,920 17	37,361 75		558 42 S		00	558 42 S
31292HGC2	FED HOME LN PC C01095	2030/11/01 7 000	06DEC00	16JAN01	1 000000			
.. WB1E ..	119	298,802 35	297,537 23	1 265 12		00	1.265 12	
	299,880 040							
.. WB1E ..	CXL 119	-298,802 35	-297,537 23	-1.265 12	06DEC00	16JAN01	1 000000	-1.265 12
	-299,880 040						00	
31292HGC2	TOTAL	00	00	00 L		00		00 L
31292HGL2	FED HM LN PC C01103	2030/12/01 7 500	19DEC00	16JAN01	1 000000			
.. WB1Q ..	490	894,124 41	880,957 01	13,167 40		00	13,167 40	
	882,336 940							
31292HG40	FED HM LN PC C01119	2030/11/01 6 500	27FEB01	13MAR01	1 000000			
.. WB1Q ..	108	309,554 59	309,988 64	-434 05		00	-434 05	
	311,061 300							
31292HG57	FED HOME LN PC C01120	2031/01/01 7 000	06DEC00	16JAN01	1 000000			
.. WB1E ..	577	179,536 46	178,776 31	760 15		00	760 15	
	180,184 000							
.. WB1E ..	578	395,681 89	394,006 59	1.675 30	06DEC00	16JAN01	1 000000	1.675 30
	397,109 000						00	
.. WB1E ..	579	420,505 36	418,724 95	1,780 41	06DEC00	16JAN01	1 000000	1,780 41
	422,022 000						00	
31292HG57	TOTAL	995,723 71	991,507 85	4,215 86 L		00		4,215 86 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL COST	MAT RATE LOCAL COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31292HMF4	FED HM LN PC C01130	2030/12/01 6 500	07DEC00	16JAN01	1 000000			
.. WB1E ..	580	915 505 83	914,410 38	1,095 45		00	1,095 45	
	934,785 790							
31292HHY3	FED HM LN PC C01147	2031/03/01 7 000	23FEB01	22MAR01	1 000000			
.. WB1E ..	090	405,681 93	406,059 78	-377 85		00	-377 85	
	403,037 000							
31292HJD7	FED HM LN PC C01160	2031/04/01 6 500	29MAR01	16APR01	1 000000			
.. WB1E ..	662	1,992,500 00	1,984,250 00	6,250 00		00	6,250 00	
	2,000,000 000							
.. WB1E ..	301	513,435 59	514,571 15	-1,135 56	17APR01	16MAY01	1 000000	-1,135 56
	519,113 390						00	
31292HJD7	TOTAL	2,505,935 59	2,500,821 15	5,114 44 L		00		5,114 44 L
31292HJU9	FED HM LN PC C01175	2031/05/01 7 000	19APR01	16MAY01	1 000000			
.. WB1E ..	382	133,594 37	133,367 70	226 67		00	226 67	
	131,884 000							
.. WB1E ..	313	879,374 38	877,882 31	1,492 07	19APR01	16MAY01	1 000000	1,492 07
	868,116 000						00	
.. WB1E ..	314	1,012,968 75	1,011,250 00	1,718 75	19APR01	16MAY01	1 000000	1,718 75
	1,000,000 000						00	
.. WB1E ..	315	1,012,968 75	1,011,250 00	1,718 75	19APR01	16MAY01	1 000000	1,718 75
	1,000,000 000						00	
.. WB1E ..	316	1,012,968 75	1,011,250 00	1,718 75	19APR01	16MAY01	1 000000	1,718 75
	1,000,000 000						00	
.. WB1E ..	317	1,012,968 75	1,011,250 00	1,718 75	19APR01	16MAY01	1 000000	1,718 75
	1,000,000 000						00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31292HJ09	TOTAL						
	5,044,843 75	5,056,250 01		8,593 74 L		00	8,593 74 L
31292HJ54	FED HM LN PC	2031/06/01	6 500	21JUN01	16JUL01	1 000000	
.. WBIE ..	485	994,471 57	990,526 65	3,944 92		00	3,944 92
999,900 720							
.. WBIE ..	486	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	487	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	488	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	489	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	490	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	491	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	492	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	493	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	
.. WBIE ..	494	994,471 57	990,526 65	3,944 92	16JUL01	1 000000	3,944 92
999,900 720						00	

WB2C	MONTHLY	WILLIAM H GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001					PAGE 279 AS-OF DATE 31DEC01
ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
31292HJ54	TOTAL						
	9,944,715 70	9,905,266 50		39,449 20 L		00	39,449 20 L
31292HJ96	FED HM LN PC	2031/06/01	7 000	03OCT01	14NOV01	1 000000	
.. WBIE ..	606	94,961 20	96,990 54	29 34		00	-29 34
93,880 740							
31292HK89	FED HM LN PC	2031/04/01	6 500	29MAR01	16APR01	1 000000	
.. WBIE ..	643	996,250 00	996,875 00	-625 00		00	-625 00
1,000,000 000							
.. WBIE ..	644	996,250 00	996,875 00	-625 00	16APR01	1 000000	-625 00
1,000,000 000						00	
.. WBIE ..	645	996,250 00	996,875 00	-625 00	16APR01	1 000000	-625 00
1,000,000 000						00	
.. WBIE ..	607	84,916 91	84,552 23	03OCT01	14NOV01	1 000000	
83,354 020				364 68		00	364 68
31292HK89	TOTAL						
	3,073,446 91	3,075,177 23		-1,510 32 L		00	-1,510 32 L
31292HL25	FED HM LN PC	2031/10/01	6 500	27SEP01	15OCT01	1 000000	
.. WB10 ..	743	233,154 44	231,939 17	1,215 27		00	1,215 27
228,758 000							
.. WB10 ..	746	233,154 44	231,939 17	1,215 27	15OCT01	1 000000	1,215 27
228,758 000						00	
.. WB10 ..	749	233,153 42	231,938 15	1,215 27	15OCT01	1 000000	1,215 27
228,757 000						00	
.. WB10 ..	752	233,155 46	231,940 18	1,215 28	15OCT01	1 000000	1,215 28
228,759 000						00	
.. WB1E ..	244	29,361 61	29,235 51	03OCT01	14NOV01	1 000000	
28,821 210				126 10		00	126 10

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
.. WB1Q ..	583 57,752 980	58,274 28	58,414 90		20NOV01 -138 62	13DEC01	1 000000 00	-138 62
.. WB1Q ..	585 999,999 670	1,009,062 17	1,011,462 24		20NOV01 -2,400 07	13DEC01	1 000000 00	-2,400 07
.. WB1Q ..	587 750,281 820	757,081 25	758,882 01		20NOV01 -1,800 76	13DEC01	1 000000 00	-1,800 76
.. WB1Q ..	181 17,022 540	17,022 54	17,258 28		15DEC01 -235 74	17DEC01	1 000000 00	-235 74
31292HLZ5	TOTAL	29,361 61	29,235 51		126 10 L		00	126 10 L
		2,774,060 00	2,773,774 10		285 90 S		00	285 90 S
31292HMA9	FED HM LN PC	C01253	2031/09/01	7 500	10DEC01	13DEC01	1 000000	
.. WB1E ..	523 644,794 950	665,045 54	669,881 61		-4,836 07		00	-4,836 07
.. WB1E ..	524 808,303 100	833,688 87	839,751 27		10DEC01 -6,062 40	13DEC01	1 000000 00	-6,062 40
31292HMA9	TOTAL	1,498,734 41	1,509,632 88		-10,898 47 L		00	-10,898 47 L
31292HNV3	FED HM LN PC		2031/12/01	6 000	24OCT01	13DEC01	1 000000	
.. WB1E ..	525 472,107 000	470,152 18	470,484 23		-332 05		00	-332 05
.. WB1E ..	CXL 525 -472,107 000	-470,152 18	-470,484 23		24OCT01 332 05	13DEC01	1 000000 00	332 05
.. WB1E ..	526 1,000,000 000	995,859 38	996,562 70		24OCT01 -703 32	13DEC01	1 000000 00	-703 32
.. WB1E ..	CXL 526 -1,000,000 000	-995,859 38	-996,562 70		24OCT01 703 32	13DEC01	1 000000 00	703 32

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
.. WB1E ..	527 1,000,000 000	995,859 38	996,562 70		24OCT01 -703 32	13DEC01	1 000000 00	-703 32
.. WB1E ..	CXL 527 -1,000,000 000	-995,859 38	-996,562 70		24OCT01 703 32	13DEC01	1 000000 00	703 32
.. WB1E ..	642 1,000,100 000	995,958 96	996,662 16		24OCT01 -703 20	13DEC01	1 000000 00	-703 20
.. WB1E ..	643 1,000,100 000	995,958 96	996,662 16		24OCT01 -703 20	13DEC01	1 000000 00	-703 20
.. WB1E ..	644 1,000,100 000	996,349 63	996,662 16		24OCT01 -312 53	13DEC01	1 000000 00	-312 53
.. WB1E ..	645 1,000,100 000	996,349 63	996,662 16		24OCT01 -312 53	13DEC01	1 000000 00	-312 53
.. WB1E ..	714 1,000,000 000	995,859 38	996,562 50		24OCT01 -703 12	13DEC01	1 000000 00	-703 12
.. WB1E ..	715 1,000,000 000	995,859 38	996,562 50		24OCT01 -703 12	13DEC01	1 000000 00	-703 12
.. WB1E ..	721 472,107 000	470,152 18	470,484 13		24OCT01 -331 95	13DEC01	1 000000 00	-331 95
31292HNV3	TOTAL	6,466,488 12	6,450,257 77		-3,769 65 L		00	-3,769 65 L
312923YG4	FEDERAL HOME LN MTG PREASSIGN	2003/05/02	4 750		02NOV01	02NOV01	1 000000	
.. WB1U ..	576 20,000,000 000	20,000,000 00	19,985,865 39		14 134 61		00	14,134 61

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31293H4X8 .. WBIE ..	FED HM LN PC 581 100.197 190	C20838 94,126 48 94,905 53	2029/01/01 6 000 08DEC00 1,221 15	16JAN01 1 000000 00	1,221 15
31293JDF3 .. WBIE ..	FED HM LN PC C21002 583 44,596 660	2029/01/01 6 000 42,784 94 42,241 42	08DEC00 543 52	16JAN01 1 000000 00	543 52
31293J4H9 .. WBIE ..	FED HM LN PC 582 84,079 470	C21724 80,643 74 79,639 02	2029/02/01 6 000 08DEC00 1,024 72	16JAN01 1 000000 00	1,024 72
31293KCF1 .. WBIE ..	FED HM LN PC 584 49,400 430	C21870 47,393 54 46,791 47	2029/02/01 6 000 08DEC00 602 07	16JAN01 1 000000 00	602 07
31293KDN3 .. WBIE ..	FED HM LN PC 585 24,684 700	C21909 23,681 88 23,381 04	2029/02/01 6 000 08DEC00 300 84	16JAN01 1 000000 00	300 84
31293KHG4 .. WBIE ..	FED HOME LN PC C22031 586 91,656 150	2029/02/01 6 000 87,932 62 86,815 56	08DEC00 1 117 06	16JAN01 1 000000 00	1,117 06
31293KHS8 .. WBIE ..	FED HM LN PC 587 875,021 980	C22041 839,474 21 828,809 88	2029/02/01 6 000 08DEC00 10,664 33	16JAN01 1 000000 00	10,664 33
31293KN05 .. WBIE ..	FED HM LN PC 588 92 837 830	C22199 89,046 29 87 934 83	2029/02/01 6 000 08DEC00 1 131 46	16JAN01 1 000000 00	1,131 46
31293LCH5 .. WBIE ..	FED HM LN PC 589 45,419 370	C22772 43,574 21 43,020 66	2029/02/01 6 000 08DEC00 553 55	16JAN01 1 000000 00	553 55

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31293LJJ4 .. WBIE ..	FED HM LN PC 619 896,738 100	C22965 860,308 11 849,379 12	2029/03/01 6 000 08DEC00 10,928 99	16JAN01 1 000000 00	10,928 99
31293LQS6 .. WBIE ..	FED HOME LN PC 620 813,478 750	2029/03/01 6 000 780,431 18 770,516 90	08DEC00 9,914 28	16JAN01 1 000000 00	9,914 28
.. WBIE ..	621 909,884 440	872,920 38 861,831 17	08DEC00 11 089 21	16JAN01 1 000000 00	11,089 21
31293LQS6 -----	TOTAL 1,653,351 56	1 632 348 07	21 003 49 L	00	21,003 49 L
31293LW48 .. WBIO ..	FED HOME LN PC C23341 474 388,233 500	2029/03/01 6 000 378,770 31 352 212 81	10JAN01 26,557 50	16JAN01 1 000000 00	26,557 50
31293MZJ4 .. WBIE ..	FED HM LN PC 422 93 584 200	C24345 89 782 34 88 641 78	2029/04/01 6 000 08DEC00 1 140 56	16JAN01 1 000000 00	1,140 56
31293NQF0 .. WBIE ..	FED HM LN PC 609 19 936 330	C24954 20,310 14 20,222 91	2029/04/01 6 500 03OCT01 87 23	14NOV01 1 000000 00	87 23
31293NSW6 .. WBIE ..	FED HM LN PC 608 72,770 520	C25361 74 134 97 73 816 60	2029/04/01 6 500 03OCT01 318 37	14NOV01 1 000000 00	318 37
31293PTV7 .. WBIO ..	FED HM LN PC 041 270,312 850	C25964 267,630 84 255 676 14	2029/05/01 6 500 16MAY01 11,954 70	13JUN01 1 000000 00	11,954 70

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31293PTW5	FED HM LN PC C25965	2029/05/01 6 500	16MAY01	13JUN01 1 000000	
.. WB1Q ..	043 345,924 16	350,472 21	15,451 95	00	15,451.95
	349,390 770				
31293PW35	FED HM LN PC C26064	2029/05/01 6 000	08DEC00	16JAN01 1 000000	
.. WB1E ..	623 350,383 24	353,830 49	4,552 75	00	4,552.75
	373,559.080				
.. WB1E ..	624 3,837,117 69	3,788,372 55	48,745 14	1 000000 00	48,745 14
	3,999,601 500				
31293PW35	TOTAL	4,142,203 04	53,297 89 L	00	53,297 89 L
31293PYA7	FED HM LN PC C26105	2029/05/01 6 800	08DEC00	16JAN01 1 000000	
.. WB1E ..	625 600,896 07	593,262 54	7,633 53	00	7,633 53
	626,341 180				
.. WB1E ..	626 3,837,114 42	3,788,371 30	48,745 12	1 000000 00	48,745 12
	3,999,600 180				
31293PYA7	TOTAL	4,381,633 84	56,378 65 L	00	56,378 65 L
31293OEK5	FED HM LN PC C26438	2029/05/01 6 500	08JAN01	16JAN01 1 000000	
.. WB1Q ..	483 300,025 14	282,860 50	17,164 64	00	17,164 64
	300,025 140				
31293QHP1	FED HM LN PC C26538	2029/05/01 6 500	16MAY01	13JUN01 1 000000	
.. WB1Q ..	044 383,936 46	366,786 55	17 149 91	00	17,149 91
	387,784 000				
31293QNF6	FED HM LN PC C26690	2029/05/01 6 000	10JAN01	16JAN01 1 000000	
.. WB1Q ..	473 196,571 97	182,786 40	13,785 57	00	13,785 57
	201,483 120				
.. WB1Q ..	036 697,801 11	664,114 83	33 686 28	1 000000 00	33 686 28
	722,992 890				

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31293QNF6	TOTAL	664,114 83	33,686 28 L	00	33,686 28 L
	196,571 97	182,786 40	13,785 57 S	00	13,785 57 S
31293QNF6	FED HM LN PC C24761	2029/05/01 6 500	08JAN01	16JAN01 1 000000	
.. WB1Q ..	484 321,702 28	303,297 46	18,404 82	00	18,404 82
	321,702 280				
31293QXR9	FED HM LN PC C24988	2029/05/01 6 500	03OCT01	14NOV01 1 000000	
.. WB1E ..	611 23,978 48	23,875 51	102 97	00	102 97
	23,537 160				
.. WB1E ..	612 867,378 71	863,653 77	3,724 94	1 000000 00	3,724 94
	851,414 680				
31293QXR9	TOTAL	887,529 28	3,827 91 L	00	3,827 91 L
31293Q2X0	FED HM LN PC C27090	2029/06/01 6 500	08JAN01	16JAN01 1 000000	
.. WB1Q ..	482 511,985 77	487,627 26	24,358 51	00	24,358 51
	511,985 770				
.. WB1Q ..	039 125,424 07	121,030 11	4,393 96	1 000000 00	4,393 96
	126,680 990				
31293Q2X0	TOTAL	608,657 37	28,752 47 S	00	28,752 47 S
31293Q2Y8	FED HM LN PC C27091	2029/06/01 6 500	16MAY01	13JUN01 1 000000	
.. WB1Q ..	042 317,339 07	303,161 98	14,177 09	00	14,177 09
	320,519 220				
31293Q6R9	FED HM LN PC C27180	2029/06/01 6 500	03OCT01	14NOV01 1 000000	
.. WB1E ..	610 63,865 40	63,591 13	274 27	00	274 27
	62,689 960				

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31293RAY3 .. WB1E ..	FED HM LN PC 613 58,987 150	C27220 60 093 16	2029/06/01 59,835 09	03OCT01 258 07	14NOV01	1 000000 00	258 07
31293REK3 .. WB1Q ..	FED HM LN PC 031 24,545 460	C27338 24,339 00	2029/06/01 23,235 15	23MAY01 1,103 85	13JUN01	1 000000 00	1,103 85
.. WB1Q ..	779 25,533 790	25,298 40	24,151 04	23MAY01 1,147 36	13JUN01	1 000000 00	1,147 36
.. WB1Q ..	CXL 779 -25,533 790	25,298 40	-24,151 04	23MAY01 -1,147 36	13JUN01	1 000000 00	-1,147 36
.. WB1Q ..	203 968 330	968 33	913 39	15JUN01 54 94	15JUN01	1 000000 00	54 94
.. WB1Q ..	364 968 330	968 33	913 39	15JUN01 54 94	15JUN01	1 000000 00	54 94
.. WB1Q ..	CXL 364 968 330	-968 33	913 39	15JUN01 -54 94	15JUN01	1 000000 00	-54 94
31293REK3 -----	TOTAL	25,307 33	24,148 54	1,158 79 L		00	1,158 79 L
31293RPS4 .. WB1Q ..	FEDHM LN PC 038 109 494 850	C27633 108 408 44	2029/06/01 102,062 63	16MAY01 6 345 83	13JUN01	1 000000 00	6,345 83
31293RQ53 .. WB1Q ..	FED HM LN PC 040 135 814 470	C27665 134,468 91	2029/06/01 131,180 02	16MAY01 3,288 89	13JUN01	1 000000 00	3,288 89

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31293RXW6 .. WB1Q ..	FED HM LN PC 714 443,112 980	C27893 439 304 98	2029/06/01 419,084 44	16MAY01 20,220 54	21MAY01	1 000000 00	20,220 54
31293R2G5 .. WB1Q ..	FED HOME LN PC POOL 715 317,497 410	C27975 314 768 92	2029/06/01 300,280 58	16MAY01 14,488 34	21MAY01	1 000000 00	14,488 34
31293R5P2 .. WB1Q ..	FED HM LN PC 716 312,366 420	C28054 309,482 02	2029/06/01 295,427 83	16MAY01 14,254 19	21MAY01	1 000000 00	14,254 19
31293SNF2 .. WB1Q ..	FED HM LN PC C28490 478 194 380 240	194,380 26	2029/07/01 185,035 39	08JAN01 11,344 87	16JAN01	1 000000 00	11,344 87
31293SV63 .. WB1E ..	FED HM LN PC 627 53,762 240	C28737 51 578 15	2029/07/01 50,922 92	08DEC00 655 23	16JAN01	1 000000 00	655 23
31293SZ51 .. WB1Q ..	FED HM LN PC 481 292,674 250	C28853 292,676 25	2029/07/01 268,834 76	08JAN01 23,839 49	16JAN01	1 000000 00	23,839 49
.. WB1Q ..	487 576,179 950	576,179 95	529,248 11	08JAN01 46,931 84	16JAN01	1 000000 00	46,931 84
31293SZ51 -----	TOTAL	868,856 20	798,084 87	70,771 33 S		00	70,771 33 S
31293S7H6 .. WB1Q ..	FED HM LN PC 037 807,504 930	C28996 779,370 36	2029/06/01 765,415 61	29MAY01 13,954 75	13JUN01	1 000000 00	13,954 75

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31293TFU6	FED HM LN PC		C29179	2029/07/01	6 500	08JAN01	16JAN01	1 000000		
.. WB1Q ..	480		514,611 33		495,595 20	19,016 13		00		19,016 13
514,611 330										
.. WB1Q ..	497		195,337 50		188,119 30	7,218 20	08JAN01	16JAN01	1 000000	7,218 20
195,337 490								00		
31293TFU6	TOTAL		709,948 83		683,714 50	26,234 33 S		00		26,234 33 S
31293TF28	FED HM LN PC		C29185	2029/07/01	6 000	08DEC00	16JAN01	1 000000		
.. WB1E ..	628		790,683 10		780,638 59	10,044 51		00		10,044 51
824,144 790										
31293TJE8	FED HM LN PC		C29261	2029/07/01	6 500	08JAN01	16JAN01	1 000000		
.. WB1Q ..	484		23,819 80		22,207 37	1,612 43		00		1,612 43
23,819 800										
31293TTP2	FED HM LN PC		C29558	2029/08/01	6 500	08JAN01	16JAN01	1 000000		
.. WB1Q ..	485		378,271 70		347,122 22	31,149 48		00		31,149 48
378,271 700										
.. WB1Q ..	033		177,743 72		145,213 65	12,530 07	23MAY01	13JUN01	1 000000	12,530 07
179,397 540								00		
.. WB1Q ..	033		-177,743 72		-145,213 65	-12,530 07	23MAY01	13JUN01	1 000000	-12,530 07
CXL 179,397 540								00		
.. WB1Q ..	530		177,743 72		144,940 99	12,802 73	23MAY01	13JUN01	1 000000	12,802 73
179,612 130								00		
.. WB1Q ..	780		177,956 33		145,411 27	12,545 06	23MAY01	13JUN01	1 000000	12,545 06
179,612 130								00		
.. WB1Q ..	780		-177,956 33		-145,411 27	-12,545 06	23MAY01	13JUN01	1 000000	-12,545 06
CXL 179,612 130								00		

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31293TTP2	TOTAL		177,743 72		144 940 99	12,802 73 L		00		12,802 73 L
			378,271 70		347,122 22	31,149 48 S		00		31,149 48 S
31293TVR5	FED HM LN PC		C29424	2029/08/01	6 500	09JUL01	16JUL01	1 000000		
.. WB1Q ..	586		324,352 69		309,087 58	15,265 11		00		15,265 11
326,752 280										
31293VF72	FED HM LN PC		C30190	2029/08/01	6 500	23MAY01	13JUN01	1 000000		
.. WB1Q ..	035		729,391 43		703,333 35	26,058 08		00		26,058 08
736,178 070										
.. WB1Q ..	035		729,391 43		-703,333 35	-26,058 08	23MAY01	13JUN01	1 000000	-26,058 08
CXL 736,178 070								00		
.. WB1Q ..	204		729,391 43		704,743 67	24,647 76	23MAY01	13JUN01	1 000000	24,647 76
739,648 470								00		
.. WB1Q ..	529		729,391 43		704,743 60	24,647 83	23MAY01	13JUN01	1 000000	24,647 83
739,648 400								00		
.. WB1Q ..	529		-729,391 43		-704,743 60	-24,647 83	23MAY01	13JUN01	1 000000	-24,647 83
CXL 739,648 400								00		
.. WB1Q ..	531		729,391 43		703,593 23	25,798 20	23MAY01	13JUN01	1 000000	25,798 20
739,648 470								00		
.. WB1Q ..	531		-729,391 43		-703,593 23	-25,798 20	23MAY01	13JUN01	1 000000	-25,798 20
CXL 739,648 470								00		
.. WB1Q ..	781		732,829 83		706 648 92	26,180 91	23MAY01	13JUN01	1 000000	26,180 91
739,648 470								00		
.. WB1Q ..	781		-732,829 83		-706 648 92	-26,180 91	23MAY01	13JUN01	1 000000	-26,180 91
CXL 739,648 470								00		

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31293VF72	TOTAL	729,391 43	704,743 67	24 647 76 S	24,647 76 S
31293VHK1	FED HM LN PC C30234	2029/08/01 6 500	09JUL01 16JUL01	1 000000	
.. WB1Q ..	583 93,728 08	91,202 15	2,525 93	00	2,525 93
94,421 490					
.. WB1Q ..	584 118,783 18	115,582 01	3 201 17	1 000000	3,201 17
119,641 950				00	
31293VHK1	TOTAL	212,511 26	206,784 16	5,727 10 S	5,727 10 S
31293VJ06	FED HM LN PC C30271	2029/08/01 6 500	09JUL01 16JUL01	1 000000	
.. WB1Q ..	588 473,076 41	460,695 24	12,381 17	00	12,381 17
476,576 270					
31293WD98	FED HM LN PC C31028	2029/09/01 6 500	13DEC00 16JAN01	1 000000	
.. WB1E ..	629 109,950 34	109,608 93	341 41	00	341 41
112,051 300					
31293WM72	FED HM LN PC C31282	2029/09/01 7 000	04OCT01 14NOV01	1 000000	
.. WB1E ..	614 920 411 78	919 855 30	556 48	00	556 48
890,362 060					
31293XP51	FED HM LN PC C32244	2029/10/01 7 000	07SEP01 15OCT01	1 000000	
.. WB1E ..	186 33,934 15	33,860 32	73 83	00	73 83
33,160 830					
31293XTE8	FED HM LN PC C32349	2029/11/01 7 000	03OCT01 14NOV01	1 000000	
.. WB1E ..	615 437 591 82	437,724 23	-132 41	00	-132 41
423,689 510					
31293YCW0	FED HM LN PC C32913	2029/11/01 7 500	19DEC00 16JAN01	1 000000	
.. WB1Q ..	489 81,314 02	79,487 03	1,826 99	00	1,826 99
80,262 030					
.. WB1E ..	495 23,377 50	23,364 11	03JUL01 16JUL01	1 000000	13 39
22 847 370			13 39	00	

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31293YCW0	TOTAL	23,377 50	23,364 11	13 39 L	13 39 L
31293YJF4	FED HM LN PC C32962	2029/11/01 6 500	07DEC00 16JAN01	1 000000	
.. WB1E ..	630 104,211 94	104,054 04	157 90	00	157 90
106,372 630					
31293YK39	FED HM LN PC C33014	2029/11/01 7 500	03JUL01 16JUL01	1 000000	
.. WB1E ..	496 404,834 68	404,604 85	231 83	00	231 83
395,656 220					
31294BRL1	FED HOME LN PC POOL C34991	2029/12/01 7 000	03OCT01 14NOV01	1 000000	
.. WB1E ..	616 129 930 54	129,949 85	-39 31	00	-39 31
125,802 640					
31294BTY1	FED HM LN PC C35067	2030/01/01 6 500	19JAN01 12FEB01	1 000000	
.. WB1Q ..	654 396,312 23	378,171 76	18 140 47	00	18,140 47
399,999 730					
31294BSY7	FED HM LN PC C35363	2030/01/01 7 000	07SEP01 15OCT01	1 000000	
.. WB1E ..	187 67,686 56	67,539 29	147 27	00	147 27
66,144 060					
31294B6B6	FED HOME LN PC C35366	2030/01/01 7 500	19DEC00 16JAN01	1 000000	
.. WB1Q ..	493 400,150 33	391,159 15	8 991 18	00	8,991 18
394,875 040					
.. WB1E ..	497 39,976 82	39,953 93	03JUL01 16JUL01	1 000000	22 89
39,070 270			22 89	00	
.. WB1E ..	497 -39,976 82	-39 953 93	03JUL01 16JUL01	1 000000	-22 89
CXL 497 -39,070 270			-22 89	00	

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31294686	TOTAL	00	00	00 L		00	00 L
	400,150 33		391,159 15	8,991 18 S		00	8,991 18 S
31294686	FED HOME LN PC C35374	2030/01/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	498		24,873 12	14 25		00	14 25
	24,389 070		24,858 87				
31294686	FED HOME LN PC C35435	2030/01/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	188		964,195 37	2,097 92		00	2,097 92
	942,222 450		962,097 45				
31294686	FED HM LN PC C35510	2030/01/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	632		54,450 37	82 50		00	82 50
	55,579 330		54,367 87				
31294686	FED HM LN PC C35775	2030/01/01	7 000	27MAR01	16APR01	1 000000	
.. WBIE ..	666		313,355 06	388 06		00	388 06
	310,444 640		312,967 00				
.. WBIE ..	667		819,635 63	1,015 02	16APR01	1 000000	1,015 02
	812,022 920		818,620 61			00	
31294686	TOTAL	1,132,990 49	1,131,587 61	1,403 08 L		00	1 403 08 L
31294686	FED HM LN PC C36041	2030/02/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	189		25,088 57	54 59		00	54 59
	24,516 830		25 033 98				
31294686	FED HM LN PC C36049	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	633		133,395 50	159 42		00	159 42
	136,204 720		133,235 88				

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31294686	FED HM LN PC C36291	2030/02/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	499		23,018 34	13 19		00	13 19
	22,494 350		23,005 15				
31294686	FED HM LN PC C36299	2030/02/01	6 500	13DEC00	16JAN01	1 000000	
.. WBIE ..	631		123,074 86	382 16		00	382 16
	125,426 610		122,692 70				
31294686	FED HM LN PC C36317	2030/02/01	7 000	27MAR01	16APR01	1 000000	
.. WBIE ..	668		1,009,274 15	1,249 87		00	1,249 87
	999,900 090		1,008,024 28				
31294686	FED HM LN PC C36448	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	634		77,553 38	117 51		00	117 51
	79,161 340		77,435 87				
.. WBIE ..	634		-77 553 38	-117 51	16JAN01	1 000000	-117 51
	-79,161 340		-77,435 87			00	
31294686	TOTAL	00	00	00 L		00	00 L
31294686	FED HM LN PC C36451	2030/02/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	635		59,265 28	89 79		00	89 79
	60,494 070		59,175 49				
31294686	FED HM LN PC C36459	2030/02/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	500		300,344 60	171 99		00	171 99
	293,533 700		300,172 61				
31294686	FED HM LN PC C36506	2030/02/01	6 500	27FEB01	13MAR01	1 000000	
.. WBIE ..	106		278,004 69	-389 92		00	-389 92
	279,357 830		278,394 61				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31294DG08 .. WBIE ..	FED HM LN PC C36507 636 864,960 690	2030/02/01	6 500 848,063 66	07DEC00 1,286 89	16JAN01	1 000000 00	1,286 89
31294DNH9 .. WBIE ..	FED HM LN PC C36696 669 187,877 160	2030/03/01	7 000 189,403 66	27MAR01 234 85	16APR01	1 000000 00	234 85
31294EEF2 .. WBIE ..	FED HM LN PC C37334 639 82,291 620	2030/03/01	6 500 80,497 92	07DEC00 122 15	16JAN01	1 000000 00	122 15
31294ELB3 .. WBIE ..	FED HM LN PC C37522 640 35,234 190	2030/03/01	6 500 34,466 19	07DEC00 41 29	16JAN01	1 000000 00	41 29
31294ENY1 .. WBIE ..	FED HM LN PC C37607 501 962 892 290	2030/04/01	7 500 984,670 21	03JUL01 564 19	16JUL01	1 000000 00	564 19
.. WBIE ..	587 39,085 780		39,992 69 39,969 79	03JUL01 22 90	16JUL01	1 000000 00	22 90
31294ENY1 -----	TOTAL 1,025,227 09		1,024,640 00	587 09 L		00	587 09 L
31294EW96 .. WBIE ..	FED HM LN PC C37872 617 136,363 190	2030/04/01	7 000 140,880 22	03OCT01 -42 61	14NOV01	1 000000 00	-42 61
31294EXB0 .. WBIE ..	FED HM LN PC C37874 641 877,882 120	2030/04/01	6 500 858,747 03	07DEC00 1,303 11	16JAN01	1 000000 00	1 303 11

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31294EXD6 .. WBIE ..	FED HM LN PC C37876 642 25,724 590	2030/04/01	6 500 25,165 83	07DEC00 30 15	16JAN01	1 000000 00	30 15
31294EN7 .. WBIE ..	FED HOME LN PC C38005 637 66,224 780	2030/05/01	6 500 64 783 24	07DEC00 98 31	16JAN01	1 000000 00	98 31
31294E7D5 .. WBIE ..	FED HM LN PC C38092 638 66,713 290	2030/05/01	6 500 65,259 15	07DEC00 99 03	16JAN01	1 000000 00	99 03
31294FPQ3 .. WBIE ..	FED HM LN PC C38531 190 191,167 030	2030/05/01	7 000 198,111 77	07SEP01 -2,486 67	15OCT01	1 000000 00	-2,486 67
.. WBIE ..	191 417,690 050		432,863 95	07SEP01 -5,433 24	15OCT01	1 000000 00	-5,433 24
31294FPQ3 -----	TOTAL 623,055 81		630,975 72	-7,919 91 L		00	-7,919 91 L
31294FQW9 .. WB1Q ..	FED HM LN PC C38561 107 309,580 630	2030/05/01	6 500 295,686 61	27FEB01 12,394 48	13MAR01	1 000000 00	12,394 48
31294FSH0 .. WBIE ..	FED HM LN PC C38620 643 837,985 580	2030/05/01	6 500 819,720 11	07DEC00 982 02	16JAN01	1 000000 00	982 02
31294GSB1 .. WBIE ..	FED HM LN PC C39514 645 48,905 750	2030/06/01	6 500 47,839 76	07DEC00 57 31	16JAN01	1 000000 00	57 31

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31294GSD7	FED HM LN PC C39514	2030/06/01 7 000	07DEC00	16JAN01	1 000000	
.. WBIE ..	646 996,932 00	998,025 64	-1,093 64		00	-1,093 64
999,900 450						
.. WBIE ..	647 996,932 00	998,025 64	-1,093 64	07DEC00 16JAN01	1 000000	-1,093 64
999,900 450					00	
.. WBIE ..	648 996,932 00	998,025 64	-1,093 64	07DEC00 16JAN01	1 000000	-1,093 64
999,900 450					00	
.. WBIE ..	649 996,932 00	998,025 64	-1,093 64	07DEC00 16JAN01	1 000000	-1,093 64
999,900 450					00	
.. WBIE ..	650 996,932 00	998,025 64	-1,093 64	07DEC00 16JAN01	1 000000	-1,093 64
999,900 450					00	
.. WBIE ..	670 1,009,274 54	1,008,024 66	1,249 88	27MAR01 16APR01	1 000000	1,249 88
999,900 470					00	
.. WBIE ..	670 -1,009,274 54	-1,008,024 66	-1,249 88	27MAR01 16APR01	1 000000	-1,249 88
-999,900 470					00	
31294GSD7	TOTAL	4,984,660 00	4,990,128 20	-5,468 20 L	00	-5,468 20 L
31294GUN2	FED HM LN PC C39589	2030/06/01 6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	651 780,104 52	778,922 55	1,181 97		00	1,181 97
796,278 940						
31294GXL3	FED HM LN PC C39683	2030/07/01 7 000	06DEC00	16JAN01	1 000000	
.. WBIE ..	652 629,069 57	624,208 82	2,860 75		00	2,860 75
631,338 440						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECTY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31294G7F5	FED HM PC C39894	2030/06/01 6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	644 58,467 41	58,378 82	88 59		00	88 59
59,679 650						
31294JS82	FED HM LN PC E00543	2013/04/01 6 000	31JAN01	22FEB01	1 000000	
.. WB1Q ..	646 196,544 10	197,232 41	-688 31		00	688 31
197,749 130						
31294JTR9	FED HM LN PC E00540	2013/07/01 6 000	31JAN01	22FEB01	1 000000	
.. WB1Q ..	645 15,146 91	15,219 32	-52 41		00	-52 41
15,259 900						
31294JT65	FED HM LN PC E00573	2013/10/01 6 000	31JAN01	22FEB01	1 000000	
.. WB1Q ..	644 31,138 82	31,244 99	-106 17		00	-106 17
31,329 740						
31294JM61	FED HM LN PC E00649	2014/05/01 6 000	14MAR01	19APR01	1 000000	
.. WB1Q ..	392 299,041 88	298,654 63	407 25		00	407 25
299,999 380						
31294JXE3	FED HM LN PC E00677	2014/06/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	718 747,403 65	716,637 64	30,766 01		00	30,766 01
752,459 240						
31294JY44	FED HM LN PC E00731	2014/09/01 6 000	08FEB01	22FEB01	1 000000	
.. WB1Q ..	705 47,616 76	45,290 37	2,326 39		00	2,326 39
47,938 840						
31294KC89	FED HM LN PC POOL E00966	2016/02/01 5 500	18APR01	17MAY01	1 000000	
.. WB1Q ..	705 195,374 38	193,749 39	1,624 99		00	1,624 99
199,999 370						
.. WB1Q ..	707 390 692 94	387,443 42	3,249 52	18APR01 17MAY01	1 000000	3,249 52
399,941 590					00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			
31294KCB9	TOTAL						
	586,067 32	581,192 81		4,874 51 S		00	4,874 51 S
31295KUC6	FED HM LN PC	2029/12/01	1 000	31OCT01	31OCT01	1 000000	
WBIE	527	39 858 83	40,838 77	979 94		00	-979 94
	39,858 830						
WBIE	527	-39,858 83	-40,838 77	979 94		00	979 94
	-39,858 830						
WBIE	780	39,858 83	40,837 56	978 73	15NOV01	1 000000	-978 73
	39,858 830					00	
WBIE	389	110,480 44	113,173 62	-2,693 18	01DEC01	1 000000	-2,693 18
	310 480 440				12FEB02	00	
31295KUC6	TOTAL						
	150,339 27	154,011 18		-3,671 91 L		00	-3,671 91 L
31295L8TB	FED HM LN PC	2030/07/01	1 000	31OCT01	31OCT01	1 000000	
WBIE	524	264,510 60	269,633 64	-5,123 04		00	-5,123 04
	264,510 600						
WBIE	524	-264,510 60	-269,633 64	5,123 04		00	5,123 04
	-264,510 600						
WBIE	783	264,510 60	269,633 33	-5,122 73	15NOV01	1 000000	-5,122 73
	264,510 600					00	
WBIE	390	457,926 60	466,792 01	-8,865 41	01DEC01	1 000000	-8,865 41
	457,926 600				12FEB02	00	
31295L8TB	TOTAL						
	722,437 20	736,425 34		-13,988 14 L		00	-13,988 14 L

NOT RECORDED

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
 SUMMARY REALIZED GAIN/LOSS REPORT
 JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/LS			
31295LCW0	FED HM LN PC	2030/08/01	1 000	25JUL01	25JUL01	1 000000	
WBIE	686	60,726 64	62,231 58	-1,504 94		00	-1,504 94
	60,726 640						
WBIE	686	60,726 64	-62,231 58	1,504 94		00	1,504 94
	-60,726 640						
WBIE	526	59,339 62	60,799 56	-1,459 94		00	-1,459 94
	59,339 620						
WBIE	526	-59,339 62	-60,799 56	1,459 94		00	1,459 94
	-59,339 620						
WBIE	781	59,339 62	60,797 89	-1,458 27		00	-1,458 27
	59,339 620						
WBIE	391	51,329 32	52,582 10	-1,252 78		00	-1,252 78
	51,329 320						
31295LCW0	TOTAL						
	110,668 94	113,379 99		-2,711 05 L		00	-2,711 05 L
31295LE40	FED HM LN PC	2030/09/01	1 000	25JUL01	25JUL01	1 000000	
WBIE	685	245,079 63	251,148 08	-6,068 45		00	-6,068 45
	245,079 630						
WBIE	685	-245,079 63	-251,148 08	6,068 45		00	6,068 45
	-245,079 630						
WBIE	138	245,079 63	251,135 69	-6,056 06		00	-6,056 06
	245,079 630						
WBIE	530	49,591 68	50,813 11	-1,221 43		00	-1,221 43
	49,591 680						
WBIE	272	252,429 89	258,629 90	-6,200 01		00	-6,200 01
	252,429 890						

NOT RECORDED

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIE **	523	133,159 87	136,425 32		31OCT01	31OCT01	1 000000	-3,265 45
	133,159 870						00	
** WBIE **	CXL 523	-133,159 87	-136,425 32		31OCT01	31OCT01	1 000000	3,265 45
	-133,159 870						00	
** WBIE **	782	133,159 87	136,420 35		15NOV01	15NOV01	1 000000	-3,260 48
	133,159 870						00	
** WBIE **	393	194,731 05	199,456 57		01DEC01	12FEB02	1 000000	-4,725 52
	194,731 050						00	
31295LE40	TOTAL	874,992 12	896,455 42				00	-21,463 50 L
31295LE57	FED HM LN PC	787356	2030/09/01	1 000	31OCT01	31OCT01	1 000000	
** WBIE **	525	961,125 95	984,776 06				00	-23,650 11
	961,125 950							
** WBIE **	CXL 525	-961,125 95	984,776 06		31OCT01	31OCT01	1 000000	23,650 11
	-961,125 950						00	
** WBIE **	785	961,125 95	984,749 38		15NOV01	15NOV01	1 000000	-23,623 43
	961,125 950						00	
** WBIE **	394	421,073 51	431,354 15		01DEC01	12FEB02	1 000000	-10,280 64
	421,073 510						00	
31295LE57	TOTAL	1,382,199 46	1,416,103 53				00	-33,904 07 L
31297XG01	FED HM LN PC	C40207	2030/07/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	502	452,807 31	452,540 01				00	259 30
	442,539 020							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31297XRD8	FED HOME LN PC	C40404	2030/07/01	7 000	23FEB01	13MAR01	1 000000	
** WBIE **	711	405,682 03	406,059 88				00	-377 85
	403,037 100							
** WBIE **	CXL 711	-405,682 03	-406,059 88		23FEB01	13MAR01	1 000000	377 85
	-403,037 100						00	
31297XRD8	TOTAL	00	00		00 L		00	00 L
31297XV50	FED HM LN PC		2030/07/01	7 500	19DEC00	16JAN01	1 000000	
** WB1Q **	495	313,811 79	309,190 41				00	4 621 38
	309,674 730							
31297YCU4	FED HM LN PC	C49083	2030/08/01	7 500	03JUL01	16JUL01	1 000000	
** WBIE **	503	556,487 52	556,168 85				00	318 67
	543,868 080							
31297YFE7	FED HM LN PC	C41065	2030/08/01	8 500	30APR01	14MAY01	1 000000	
** WB1F **	650	922,487 95	913,056 29				00	9,431 66
	881,182 520							
** WB1F **	CXL 650	-922,487 95	-913,056 29		30APR01	14MAY01	1 000000	-9,431 66
	-881,182 520						00	
** WB1F **	691	745,764 67	738,139 85		30APR01	14MAY01	1 000000	7,624 82
	712,372 220						00	
** WB1F **	107	168,810 30	175,397 80		15MAY01	15MAY01	1 000000	-6,587 50
	168,810 300						00	
31297YFE7	TOTAL	914,574 97	913,537 65		1,037 32 L		00	1,037 32 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT GN/LS GN/LS	SELL RATE GN/LS GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31297YJR4	FED HM LN PC C41172	2030/08/01 8 000	09MAR01	13MAR01	1 000000	
.. WB1H ..	816 102,803 89	102,905 45	-101 56		00	-101 56
99,999 220						
31297YXH0	FED HM LN PC C41580	2030/08/01 6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..	792 137,230 53	137,022 60	207 93		00	207 93
140,075 820						
.. WB10 ..			08JAN01	16JAN01	1 000000	
Y 469 874,678 20		862,092 90	-12,585 30		00	-12,585 30
875,498 980						
31297YXH0	TOTAL					
-----	137,230 53	137,022 60	207 93 L		00	207 93 L
	874,678 20	862,092 90	-12,585 30 S		00	-12,585 30 S
31297Y2R2	FED HM LN PC C41684	2030/09/01 7 500	19DEC00	16JAN01	1 000000	
.. WB1Q ..	496 476,773 51	469,752 25	7,021 26		00	7,021 26
470 488 080						
31298AFA6	FED HM LN PC C41961	2030/09/01 7 000	07DEC00	16JAN01	1 000000	
.. WB1E ..	660 46,181 04	45,942 21	238 83		00	238 83
46,318 550						
31298AF57	FED HM LN PC C41988	2030/09/01 6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..	657 31,877 04	31,838 90	38 14		00	38 14
32,548 350						
31298AF65	FED HM LN PC A4 1989	2030/09/01 6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..	658 896,873 39	895,800 23	1,073 16		00	1,073 16
915 760 960						
.. WB1E ..			13DEC00	16JAN01	1 000000	
659 122 308 550	120,015 26	119,642 61	372 65		00	372 65

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT GN/LS GN/LS	SELL RATE GN/LS GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31298AF65	TOTAL					
	1,016,888 65	1,015,442 84	1,445 81 L		00	1,445 81 L
31298AGK3	FED HM LN PC C42002	2030/09/01 7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	504 303,771 27	303,597 31	173 96		00	173 96
296,882 660						
31298AKJ1	FED HM LN PC C42097	2030/09/01 7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	511 543,477 24	543,166 01	311 23		00	311 23
531,152 830						
31298ASP9	FED HM LN PC C42326	2030/09/01 7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	512 699,840 70	699,439 94	400 76		00	400 76
683 970 450						
31298AUR2	FED HM LN PC C42392	2030/09/01 7 500	19DEC00	16JAN01	1 000000	
.. WB1Q ..	491 221,025 45	217,770 50	3,254 95		00	3,254 95
218 111 620						
31298AVP5	FED HM LN PC C42422	2030/09/01 7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	513 588,405 80	588,068 85	336 95		00	336 95
575,042 550						
31298AV17	FED HM LN PC C42426	2030/09/01 7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	514 125,572 64	125,500 74	71 90		00	71 90
122,725 040						
31298AVZ3	FED HM LN PC C42432	2030/09/01 7 500	02JAN01	16JAN01	1 000000	
.. WB1E ..	661 145,224 91	144,000 61	1,224 30		00	1,224 30
142 464 660						
.. WB1E ..			02JAN01	16JAN01	1 000000	
662 1,000,000 650	1,019,375 66	1,010,781 91	8 593 75		00	8 593 75
.. WB1E ..			02JAN01	16JAN01	1 000000	
663 1,000,000 650	1,019,375 66	1,010,781 91	8 593 75		00	8,593 75
.. WB1E ..			03JUL01	16JUL01	1 000000	
515 400,073 070	409,356 02	409,121 60	234 42		00	234 42

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
31298AVZ3	TOTAL						
	2,593,332 25	2,574,484 03		18,444 22 L		00	18,444 22 L
31298AXG3	FED HM LN PC	C42479	2030/09/01	7 000	03OCT01	14NOV01	1 000000
.. WBIE ..	618	349,040 88	349,146 49	-105.61		00	-105 61
	337,951 840						
31298A2K8	FED HM LN PC	C42578	2030/09/01	7 500	02JAN01	16JAN01	1 000000
.. WBIE ..	653	874,150 22	866,780 77	7,369 45		00	7,369 45
	857,535 470						
.. WBIE ..	654	1,019,375 05	1,010,781 30	8,593 75	02JAN01	16JAN01	1 000000
	1,000,000 050					00	8,593 75
.. WBIE ..	655	1,019,375 05	1,010,781 30	8,593 75	02JAN01	16JAN01	1 000000
	1,000,000 050					00	8,593.75
.. WBIE ..	656	1,019,375 05	1,010,781 30	8 593.75	02JAN01	16JAN01	1 000000
	1,000,000 050					00	8,593 75
31298A2K8	TOTAL						
-----	3,932,275 37	3,899,124 67		33,150 70 L		00	33,150 70 L
31298B146	FED HM LN PC	C43049	2030/10/01	4 500	07DEC00	16JAN01	1 000000
.. WBIE ..	464	60,274 23	60,182 90	91 33		00	91 33
	61,523 930						
31298B8E8	FED HM LN PC	C43057	2030/10/01	7 500	03JUL01	16JUL01	1 000000
.. WBIE ..	516	309,225 25	309,048 17	177 08		00	177 08
	302,212 960						
31298BHP3	FED HM LN PC POOL	C43066	2030/10/01	7 500	03JUL01	16JUL01	1 000000
.. WBIE ..	517	599,559 56	599,216 22	343 34		00	343 34
	585,963 380						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31298BVR9	FED HOME LN PC	C43324	2030/10/01	7 500	31DEC01	31DEC01	1 000000
.. WBIF ..	377	91,320 13	94,991 22	-3,671 09	00	-3,671 09	
	91,320 130						
31298BVW8	FED HM LN PC	C43329	2030/10/01	7 500	31DEC01	31DEC01	1 000000
.. WBIF ..	378	98,593 67	102,557 16	-3,963 49	00	-3,963 49	
	98,593 670						
31298B6P1	FED HM LN PC	C43578	2030/10/01	7 000	07SEP01	15OCT01	1 000000
.. WBIE ..	192	43,788 37	43,693 09	95 28	00	95 28	
	42,790 480						
31298CCG2	FED HM LN PC	C43671	2030/10/01	7 500	03JUL01	16JUL01	1 000000
.. WBIE ..	518	18,531 01	18,520 39	10 62	00	10 62	
	18,110 780						
31298CC31	FED HM LN PC	C43690	2030/10/01	7 000	07DEC00	16JAN01	1 000000
.. WBIE ..	665	611 473 39	608,311 10	3,162 29	00	3,162 29	
	613,294 110						
31298CC49	FED HM LN PC	C43691	2030/10/01	7 000	09MAR01	13MAR01	1 000000
.. WBIM ..	817	100,804 16	100,780 73	23 43	00	23 43	
	99,999 480						
.. WBIM ..	CXL 817	-100,804 16	-100,780 73	23 43	00	-23 43	
	-99,999 480						
31298CC49	TOTAL	00	00	00 L	00	00 L	
31298CDX4	FED HM LN PC	C43718	2030/10/01	7 000	07DEC00	20MAR01	1 000000
.. WBIE ..	547	337,010 10	335,267 22	1,742 88	00	1,742 88	
	338,013 580						
.. WBIE ..	666	337,010 10	335,267 22	1,742 88	00	1,742 88	
	338,013 580						
.. WBIE ..	CXL 666	-337,010 10	-335,267 22	-1,742 88	00	-1,742 88	
	-338 013 580						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298CDX4	TOTAL					
31298CE08	FED HM LN PC	2030/10/01	4 500	13DEC00	16JAN01	1 000000
31298CJ26	FED HM LN PC	2030/10/01	7 000	04MAY01	13JUN01	1 000000
31298CJ67	FED HM LN PC	2030/10/01	7 500	26NOV01	13DEC01	1 000000
31298CJ67	TOTAL					
31298CJ67	FED HM LN PC	2030/10/01	6 500	07DEC00	16JAN01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298CKU2	FED HM LN PC	2030/11/01	7 500	26NOV01	13DEC01	1 000000
31298CKU2	TOTAL					
31298CKK2	FED HM LN PC	2030/10/01	7 500	19DEC00	16JAN01	1 000000
31298CKK2	TOTAL					

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
31298CRT8	FED HM LN PC	C44098	2030/10/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	794	294,527 25	294,118 69	408 56			00	408 56
	290,532 430							
.. WB1E ..	795	633,063 05	632,184 88	878 17	04MAY01	13JUN01	1 000000	878 17
	624,476 500						00	
.. WB1E ..	796	1,013,850 70	1,012,444 31	1,406 39	04MAY01	13JUN01	1 000000	1,406 39
	1,000,099 330						00	
31298CRT8	TOTAL	1,941,441 00	1,938,747 88	2,493 12 L			00	2,493 12 L
31298CS23	FED HM LN PC	C44136	2030/11/01	7 000	07DEC00	18JAN01	1 000000	
.. WB1E ..	675	101,380 05	100,855 75	524 30			00	524 30
	101,681 920							
31298CS26	FED HM LN PC	C44137	2030/10/01	7 000	06DEC00	16JAN01	1 000000	
.. WB1E ..	674	575,801 80	573,363 87	2,437 93			00	2,437 93
	577,878 550							
31298DEU7	FED HM LN PC	C44647	2030/11/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..	193	827,797 49	838,319 94	-10,522 45			00	-10,522 45
	808,932 920							
31298DE37	FED HM LN PC	C44654	2030/11/01	6 500	08JAN01	16JAN01	1 000000	
Y .. WB1Q ..	470	124,483 29	122,692 16	-1,791 13			00	-1,791 13
	124,600 100							
Y .. WB1Q ..	471	999,162 21	993,614 79	-5,547 42	08JAN01	16JAN01	1 000000	-5,547 42
	1 000,099 810						00	
Y .. WB1Q ..	472	999,162 21	993,614 79	-5,547 42	08JAN01	16JAN01	1 000000	-5,547 42
	1,000,099 810						00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY NET BAS SECTY GN/LS
31298DE37	TOTAL	2,122,807 71	2,109,921 74	-12,885 97 S			00	-12,885 97 S
31298DE45	FED HM LN PC	C44655	2030/11/01	6 500	13DEC00	16JAN01	1 000000	
.. WB1E ..	679	736,246 18	733,960 07	2,284 11			00	2,284 11
	750,314 580							
31298DJ65	FED HM LN PC	C44785	2030/11/01	6 500	07DEC00	16JAN01	1 000000	
.. WB1E ..	680	821,416 49	820,171 92	1,244 57			00	1,244 57
	838,447 450							
31298DJ81	FED HM LN PC	C44787	2030/11/01	7 000	06DEC00	16JAN01	1 000000	
.. WB1E ..	681	600,625 36	598,082 33	2,543 03			00	2,543 03
	602,791 640							
31298DQV2	FED HM LN PC	C44968	2030/11/01	7 000	03OCT01	14NOV01	1 000000	
.. WB1E ..	619	307 053 63	307,146 53	-92 90			00	-92 90
	297,298 520							
.. WB1E ..	620	880,532 56	880,798 98	-266 42	03OCT01	14NOV01	1 000000	-266 42
	852,558 000						00	
31298DQV2	TOTAL	1,187,586 19	1,187,945 51	-359 32 L			00	-359 32 L
31298DYG6	FED HM LN PC	C45211	2030/12/01	7 000	06DEC00	16JAN01	1 000000	
.. WB1E ..	682	298,892 06	297,626 56	1,265 50			00	1,265 50
	299,970 080							
.. WB1E ..	682	-298 892 06	-297,626 56	-1,265 50	06DEC00	16JAN01	1 000000	-1,265 50
	299,970 080						00	
31298DYG6	TOTAL	00	00	00 L			00	00 L

WILLIAM H. GATES FOUNDATION
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298D2K2	FED HM LN PC C45278	2030/12/01	7 000	07DEC00	18JAN01	1 000000	
.. WBIE ..	476 339,426 11		337 670 73	1,755 38		00	1,755 38
340 436 780							
31298D4F1	FED HM LN PC C45322	2030/12/01	7 000	06DEC00	18JAN01	1 000000	
.. WBIE ..	677 28,230 02		28,101 64	128 38		00	128 38
28,331 840							
31298D5H6	FED HM LN PC C45348	2030/12/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	678 866,672 03		865,358 89	1,313 14		00	1,313 14
884,641 310							
.. WBIE ..	678 -866,672 03		-865,358 89	-1,313 14	16JAN01	1 000000	-1,313 14
CXL -884,641 310						00	
31298D5H6	TOTAL		00	00 L		00	00 L
31298D6M4	FED HM LN PC C45374	2030/12/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	519 618,297 37		617,943 30	354 07		00	354 07
604,276 270							
31298EAF2	FED HM LN C45404	2030/12/01	7 000	06DEC00	31JAN01	1 000000	
.. WBIE ..	174 298,891 27		297 625 72	1,265 50		00	1 265 50
299,969 230							
31298EBW4	FED HOME LN PC C45453	2030/12/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	194 595 991 74		603,547 64	-7,575 88		00	-7,575 88
582,409 780							
31298EEE1	FED HM LN PC C45533	2030/12/01	7 000	07DEC00	16JAN01	1 000000	
.. WBIE ..	683 558,543 66		555,655 09	2 888 57		00	2 888 57
560,206 770							

WB2C MONTHLY

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298EG82	FED HM LN PC C45423	2030/12/01	7 000	04OCT01	14NOV01	1 000000	
.. WBIE ..	621 264 983 30		264,743 14	160 16		00	160 16
256,254 700							
31298EK80	FED HM LN C45490	2030/12/01	7 500	10DEC01	13DEC01	1 000000	
.. WBIE ..	528 54,542 54		54,939 16	-396 62		00	-396 62
52,881 720							
31298EHF9	FED HM LN PC C45758	2030/12/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	520 381,528 64		381,310 15	218 49		00	218 49
372,876 730							
31298EPH2	FED HOME LN PC C45824	2030/12/01	7 000	06DEC00	16JAN01	1 000000	
.. WBIE ..	684 517,879 02		515,686 34	2,192 68		00	2,192 68
519,746 860							
31298EPJ8	FED HM LN PC C45825	2030/12/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	195 60 437 11		60,305 61	131 50		00	131 50
59,059 820							
31298EPL3	FED HM LN PC C45827	2030/12/01	7 000	04MAY01	13JUN01	1 000000	
.. WBIE ..	797 293,566 54		293,159 31	407 23		00	407 23
289,584 750							
31298EQM0	FED HOME LN PC C45860	2030/12/01	6 500	07DEC00	16JAN01	1 000000	
.. WBIE ..	768 254,605 55		254,219 78	385 77		00	385 77
259 884 450							
.. WBIE ..	769 489,639 10		489,053 22	585 88	16JAN01	1 000000	585 88
499,950 580						00	
31298EQM0	TOTAL		744,244 65	743,273 00	971 65 L	00	971 65 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298EU94	FED HM LN PC C46008	2030/12/01 6 500	13DEC00	16JAN01 1 000000	
.. WB1E ..	685 121,831 18	121,452 88	378 30	00	378 30
	124,159 160				
31298EV77	FED HM LN PC C46038	2030/12/01 7 500	19DEC00	16JAN01 1 000000	
.. WB1Q ..	492 392,182 42	386,407 09	5,775 53	00	5,775 53
	387,012 370				
.. WB1Q ..	496 222,773 24	219,492 54	3,280 70	1 000000	3 280 70
	219,836 360			00	
31298EV77	TOTAL				
-----	414,955 84	405,899 43	9,056 23 5	00	9,056 23 5
31298EW50	FED HM LN PC C46068	2030/12/01 7 000	06DEC00	19JAN01 1 000000	
.. WB1E ..	486 339,052 99	337,511 12	1,541 87	00	1,541 87
	340,275 860				
.. WB1E ..	770 997,130 10	992,285 87	4,844 23	1 000000	4,844 23
	1,000,099 140			00	
.. WB1E ..	771 997 130 10	992,285 87	4,844 23	1 000000	4,844 23
	1,000,099 140			00	
.. WB1E ..	772 997,130 10	992,285 87	4,844 23	1 000000	4,844 23
	1,000,099 140			00	
.. WB1E ..	773 997,130 10	992,285 87	4,844 23	1 000000	4,844 23
	1,000,099 140			00	
.. WB1E ..	774 997,130 10	992,285 87	4,844 23	1 000000	4,844 23
	1,000,099 140			00	
.. WB1E ..	671 504 487 25	504,218 50	468 75	1 000000	468 75
	499,999 750			00	
.. WB1E ..	422 266,054 17	266,154 67	03OCT01 -80 50	14NOV01 1 000000	80,50
	257,401 620			00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1E ..	423 805,817 85	806,041 67	03OCT01 -243 82	14NOV01 1 000000	-243 82
	780,216 980			00	
31298EW50	TOTAL				
-----	6,901,262 76	6,875,355 31	25,907 45 L	00	25,907 45 L
31298EW68	FED HM LN PC C46069	2030/12/01 7 000	04MAY01	13JUN01 1 000000	
.. WB1E ..	798 70,675 55	70,577 51	98 04	00	98 04
	69,716 940				
.. WB1E ..	799 634,421 48	633,741 15	880 33	1 000000	880 33
	626,013 790			00	
31298EW68	TOTAL				
-----	705,297 03	704,318 46	978 37 L	00	978 37 L
31298EW76	FED HOME LN PC C46070	2030/12/01 7 500	03JUL01	16JUL01 1 000000	
.. WB1E ..	521 592,838 77	592,499 29	339 48	00	339 48
	579,395 000				
31298E2Y0	FED HM LN PC C46191	2030/12/01 6 500	07DEC00	31JAN01 1 000000	
.. WB1E ..	075 77,652 45	77,534 80	117 65	00	117 65
	79,262 470				
31298FAF9	FED HM LN PC C46306	2031/01/01 7 500	10DEC01	13DEC01 1 000000	
.. WB1E ..	529 311,818 75	314,086 23	-2,267 48	00	-2,267 48
	302,323 890				
31298FAN2	FED HM LN PC C46313	2031/01/01 7 000	09MAR01	13MAR01 1 000000	
.. WB1H ..	863 1,008,046 69	1,008,202 94	-156 25	00	-156 25
	999,999 820				
.. WB1H ..	864 1,008,046 69	1,008,202 94	-156 25	1 000000	-156 25
	999,999 820			00	
.. WB1H ..	865 1,008,046 69	1,008,202 94	-156 25	1 000000	-156 25
	999,999 820			00	
.. WB1H ..	866 1,008,046 69	1,008,202 94	-156 25	1 000000	-156 25
	999,999 820			00	

ASSET ID SH SELL/DT	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	871	1,008,046 69	1,008,202 94		09MAR01	13MAR01	1 000000	
999,999 820					-156 25		.00	-156 25
31298FAN2	TOTAL	5,040,233 45	5,041,014 70		-781 25 L		.00	-781 25 L
31298FB43	FED HM LN PC	C46359	2031/01/01	7 000	09MAR01	13MAR01	1 000000	
.. WB1H ..	872	1,008,046 85	1,008,203 10		-156 25		.00	-156 25
999,999 980								
.. WB1H ..	873	1,008,046 85	1,008,203 10		-156 25	13MAR01	1 000000	-156 25
999,999 980							.00	
31298FB43	TOTAL	2,016,093 70	2,016,406 20		312 50 L		.00	-312 50 L
31298FFC1	FED HM LN PC	C46463	2031/01/01	7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	522	398,770 61	398,542 25		228 36		.00	228 36
389,727 710								
31298FGW6	FED HM LN PC	C46513	2031/01/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	800	41,970 19	41,911 97		58 22		.00	58 22
41,400 930								
.. WB1E ..	801	686,147 58	685,215 74		04MAY01	13JUN01	1 000000	
476,860 740					951 84		.00	951 84
31298FGW6	TOTAL	728,137 77	727,127 71		1,010 06 L		.00	1,010 06 L
31298FCY2	FED HM LN PC	C46515	2031/01/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	802	432,437 19	431,837 33		599 86		.00	599 86
426,571 830								
31298FJC7	FEDERAL HOME LN PC	C46559	2031/01/01	7 500	03JUL01	16JUL01	1 000000	
.. WB1E ..	523	426,739 41	426,495 04		244 37		.00	244 37
417,062 260								

ASSET ID SH SELL/DT	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298FSA1	FED HM LN PC	C46813	2031/01/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	803	538,394 30	537,447 45		744 85		.00	744 85
531,091 790								
.. WB1E ..	804	877,930 09	876,712 24		04MAY01	13JUN01	1 000000	
866,022 280					1,217 85		.00	1,217 85
31298FSA1	TOTAL	1,416,324 39	1,414,359 69		1,964 70 L		.00	1,964 70 L
31298FVJB	FED HM LN PC	C46917	2031/01/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	805	471,918 86	471,264 23		654 63		.00	654 63
465,517 990								
.. WB1E ..	806	1,013,850 58	1,012,444 19		04MAY01	13JUN01	1 000000	
1,000,099 220					1,406 39		.00	1,406 39
31298FVJB	TOTAL	1,485,749 44	1,483,708 42		2,061 02 L		.00	2,061 02 L
31298FXP2	FED HM LN PC	C46986	2031/01/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..	396	377,438 57	382,234 33		-4,797 76		.00	-4,797 76
368,837 170								
31298GA42	FED HM LN PC	C47227	2031/02/01	7 000	09MAR01	13MAR01	1 000000	
.. WB1H ..	874	1,008,047 04	1,008,203 29		-156 25		.00	-156 25
1,000,000 160								
.. WB1H ..	875	1,008,047 04	1,008,203 29		-156 25	13MAR01	1 000000	-156 25
1,000,000 160							.00	
31298GA42	TOTAL	2,016,094 08	2,016,406 58		312 50 L		.00	-312 50 L
31298GR36	FED HM LN PC	C47706	2031/02/01	7 000	09MAR01	13MAR01	1 000000	
.. WB1H ..	867	1,008,046 95	1,008,203 20		-156 25		.00	-156 25
1,000,000 070								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298G568	FED HM LN PC	C47741	2031/02/01	7 000	04OCT01	14NOV01	1 000000	
.. WBIE ..	424	391,084 73		390,848 29	236 44		00	236 44
	378,516 550							
31298G574	FED HM LN PC	C47742	2031/02/01	7 000	09MAR01	13MAR01	1 000000	
.. WBIE ..	868	1,008,047 10		1 008,203 35	-156 25		00	-156 25
	1,000,000 220							
31298GV56	FED HM LN PC	C47836	2031/02/01	7 000	07SEP01	15OCT01	1 000000	
.. WBIE ..	197	1,023,422 53		1,036,431 64	-13,009 11		00	-13,009 11
	1,000,099 890							
31298GV09	FED HM LN PC	C47855	2031/02/01	7 000	09MAR01	13MAR01	1 000000	
.. WBIE ..	869	1,008,047 05		1,008,203 30	-156 25		00	-156 25
	1,000,000 170							
31298GX21	FED HM LN PC	C47897	2031/02/01	7 500	03JUL01	14JUL01	1 000000	
.. WBIE ..	524	20,525 83		20,514 08	11 75		00	11 75
	20,060 370							
31298G2D1	FED HM LN PC	C47972	2031/02/01	6 500	19APR01	14MAY01	1 000000	
.. WBIE ..	430	99,449 19		99,509 94	-60 75		00	-60 75
	99,628 210							
31298HFS2	FED HM LN PC	C48277	2031/02/01	7 500	03JUL01	16JUL01	1 000000	
.. WBIE ..	525	20,925 15		20,913 17	11 98		00	11 98
	20,450 630							
31298HFS2	FED HM LN PC	C48288	2031/02/01	7 000	23FEB01	13MAR01	1 000000	
.. WBIE ..	495	600 780 23		601,339 78	-559 55		00	-559 55
	596,863 310							
.. WBIE ..	696	1,086,462 69		1,007,400 10	23FEB01 937 41	13MAR01	1 000000 00	-937 41
	999,900 840							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298HFS2	TOTAL	1,607,242 92		1,608,739 88	-1,496 96 L		00	-1,496 96 L
31298HG00	FED HM LN PC	C48294	2031/03/01	7 000	08MAR01	16APR01	1 000000	
.. WBIE ..	672	14,160,460 73		14,112,340 55	48,120 18		00	48,120 18
	13,998,601 910							
.. WBIE ..	673	27,723 62		27,689 29	27MAR01 34 33	16APR01	1 000000 00	34 33
	27,466 130							
.. WBIE ..	674	5,046,371 00		5,040,121 61	27MAR01 6,249 39	16APR01	1 000000 00	6,249 39
	4,999,500 670							
31298HG00	TOTAL	19,234,555 35		19,180,151 45	54,403 90 L		00	54,403 90 L
31298HGU6	FED HM LN PC	C48311	2031/03/01	7 000	09MAR01	13MAR01	1 000000	
.. WBIE ..	870	1,008,046 49		1,008,202 74	156 25		00	-156 25
	999,999 620							
31298HT32	FED HM LN PC	C48670	2031/03/01	6 500	14MAR01	16APR01	1 000000	
.. WBIE ..	362	199,389 80		199,761 51	-371 71		00	-371 71
	199,999 170							
.. WBIE ..	372	99,265 22		99 880 77	11APR01 -615 55	16APR01	1 000000 00	-615 55
	99,999 590							
.. WBIE ..	662	362,097 30		362,971 90	18APR01 -874 60	14MAY01	1 000000 00	-874 60
	363,403 280							
.. WBIE ..	660	599,533 45		599,899 71	19APR01 -366 26	14MAY01	1 000000 00	-366 26
	600,612 680							
31298HT32	TOTAL	1,260,285 77		1 262,513 89	-2,228 12 S		00	-2,228 12 S

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31298HZF8	FED HM LN PC	C48842	2031/03/01	6 500	18APR01	14MAY01	1 000000
.. WB1Q ..	441	634,309 12	635,841 14	-1,532 04	00		-1,532 04
	636,596 890						
31298JJF2	FED HM LN PC	C49262	2031/04/01	7 000	27MAR01	16APR01	1 000000
.. WB1E ..	675	981,551 58	980,336 03	1,215 55	00		1,215 55
	972,435 000						
31298JKGB	FED HM LN PC	C49295	2031/04/01	4 500	29MAR01	16APR01	1 000000
.. WB1E ..	676	996,150 38	993,025 69	3,124 69	00		3,124 69
	999,900 000						
.. WB1E ..	677	996,150 38	993,025 69	3 124 69	1 000000		3,124 69
	999,900 000				00		
31298JKGB	TOTAL	1,992,300 76	1,986,051 38	6,249 38 L	00		6,249 38 L
31298JMC5	FED HM LN PC	C49355	2031/04/01	6 500	03OCT01	14NOV01	1 000000
.. WB1E ..	625	44,725 88	44,525 21	200 67	00		200 67
	45 865 890						
.. WB1E ..	626	969,159 75	964,997 71	4,162 04	1 000000		4,162 04
	951,322 450				00		
31298JMC5	TOTAL	1,015,885 63	1,011,522 92	4,362 71 L	00		4 362 71 L
31298JTS3	FED HM LN PC	C49561	2031/03/01	6 500	11APR01	16APR01	1 000000
.. WB1Q ..	374	992,656 73	996,094 23	-3,437 50	00		-3,437 50
	1,000,000 480						
31298JZF4	FED HM LN PC	C49742	2031/04/01	7 000	04MAY01	13JUN01	1 000000
.. WB1E ..	887	475,454 87	474,797 33	659 54	00		659 54
	469 008 010						
.. WB1E ..	888	933,127 57	931,833 14	1,294 41	1 000000		1,294 41
	920,471 090				00		

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31298JZF4	TOTAL	1 400,584 44	1,404,630 49	1,953 95 L	00		1,953 95 L
31298JZ20	FEDERAL HOME LN PC	C49740	2031/04/01	6 500	19APR01	14MAY01	1 000000
.. WB1Q ..	639	299,219 60	298,737 23	482 37	00		482 37
	299,758 230						
31298LAU3	FED HM LN PC	C50019	2031/04/01	7 000	29AUG01	15OCT01	1 000000
.. WB1E ..	198	209,033 58	212,571 91	-3,538 33	00		-3,538 33
	204,934 880						
.. WB1E ..	199	209,034 51	212,572 85	-3,538 34	1 000000		-3,538 34
	204,935 790				00		
.. WB1E ..	200	209,035 43	212,573 79	-3,538 36	1 000000		-3,538 36
	204,936 700				00		
.. WB1E ..	201	209,036 36	212,574 74	-3,538 38	1 000000		-3,538 38
	204,937 610				00		
.. WB1E ..	202	209,037 29	212,575 68	-3,538 39	1 000000		-3,538 39
	204,938 520				00		
.. WB1E ..	203	810,942 80	824,690 04	-13,727 24	1 000000		-13,727 24
	795,061 570				00		
.. WB1E ..	204	810,943 73	824,690 98	-13,727 25	1 000000		-13,727 25
	795,062 480				00		
.. WB1E ..	205	810,944 64	824,691 92	-13,727 26	1 000000		-13,727 26
	795,063 390				00		
.. WB1E ..	206	810,945 59	824,692 87	-13,727 28	1 000000		-13,727 28
	795,064 300				00		
.. WB1E ..	207	810,946 51	824,693 81	-13,727 30	1 000000		-13,727 30
	795,065 210				00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31298LAU3	TOTAL	5,100,000 46	5,104,328 59	-86,328 13 L		00	-86,328 13 L
31298LER4	FED HM LN PC	C50144	2031/04/01	4 500	03DEC01	14NOV01	1 000000
.. WB1E ..	627	47,759 25	47,554 15	205 10		00	205.10
	46,800 250						
31298MJ01	FED HM LN PC	C51171	2031/05/01	6 500	19APR01	14MAY01	1 000000
.. WB1Q ..	665	344,120 55	341,508 06	2,612 49		00	2,612 49
	344,740 000						
31298MRC3	FED HM LN PC	C51383	2031/05/01	6 500	17APR01	14MAY01	1 000000
.. WB1E ..	318	475,627 30	476,679 24	-1,051 94		00	-1,051 94
	480,887 000						
.. WB1E ..	319	494,531 25	495,625 00	-1,093 75	17APR01	14MAY01	1 000000
	500,000 000					00	-1,093.75
31298MRC3	TOTAL	970,158 55	972,304 24	-2,145 69 L		00	-2,145.69 L
31298M2F3	FED HM LN PC	C51674	2031/05/01	7 500	10DEC01	13DEC01	1 000000
.. WB1E ..	530	600 988 48	605,358 73	-4,370 25		00	-4,370 25
	582,688 420						
31298NEL5	FED HM LN PC	C51939	2031/05/01	6 500	19APR01	14MAY01	1 000000
.. WB1Q ..	663	324,899 15	322,432 59	2,466 56		00	2,466 56
	325,484 000						
31298NFM2	FNMA POOL	C51972	2031/05/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	575	521,604 30	512,764 55	8,839 75		00	8,839 75
	516,919 710						
.. WB1Q ..	182	7,447 87	7,369 10	15DEC01	17DEC01	1 000000	
	7,447 870			78 77		00	78 77

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31298NFM2	TOTAL	529,052 17	520,133 65	8,918 52 S		00	8,918 52 S
31298NLR4	FED HM LN PC	C52136	2031/05/01	7 000	04MAY01	13JUN01	1 000000
.. WB1E ..	809	337,259 01	336,791 18	467 83		00	467 83
	332,684 600						
31298NPF4	FED HM LN PC	C52222	2031/05/01	7 000	04MAY01	13JUN01	1 000000
.. WB1E ..	810	349,015 96	348,531 81	484 15		00	484 15
	344,282 080						
.. WB1E ..	811	719,323 97	718,326 14	997 83	04MAY01	13JUN01	1 000000
	709,567 420					00	997 83
.. WB1E ..	812	1,013,851 13	1,012,444 74	1,406 39	04MAY01	13JUN01	1 000000
	1,000,099 760					00	1,406 39
31298NPF4	TOTAL	2,082,191 06	2,079,302 69	2,888 37 L		00	2,888 37 L
31298NPK5	FED HM LN PC	C52226	2031/05/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	586	251,981 20	247,134 34	4,846 86		00	4,846 86
	249,718 130						
.. WB1Q ..	588	1,009,061 98	989,652 65	19,409 33	20NOV01	13DEC01	1 000000
	999,999 480					00	19 409 33
.. WB1Q ..	590	713,061 22	699,345 47	13,715 75	20NOV01	13DEC01	1 000000
	706,657 140					00	13,715 75
.. WB1Q ..	183	14,673 71	14 484 55	15DEC01	17DEC01	1 000000	
	14,673 710			189 16		00	189 16
31298NPK5	TOTAL	1,988,778 11	1,950,617 01	38,161 10 S		00	38,161 10 S

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31298NP33	FED HM LN PC	C52242	2031/05/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	573	461,875 88	454,048 38	7,827 50	00		7,827 50
457,727 730							
.. WB1Q ..	184	427 51	422 99	15DEC01	17DEC01	1 000000	4 52
427 510				4 52	00		
31298NP33	TOTAL	442,303 39	454,471 37	7,832 02 S	00		7,832 02 S
31298NP41	FED HM LN PC	C52243	2031/05/01	6 500	19APR01	14MAY01	1 000000
.. WB1Q ..	664	329,083 61	326,585 29	2,498 32	00		2,498 32
329,476 000							
31298NUJ2	FED HM LN PC	C52385	2031/06/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	581	102,735 19	101,042 46	1,672 73	00		1,672 73
101,812 520							
.. WB1Q ..	584	950,785 24	933,808 81	16,976 43	13DEC01	1 000000	16,976 43
942,246 130					00		
.. WB1Q ..	185	9,811 26	9,698 47	15DEC01	17DEC01	1 000000	112 79
9,811 240				112 79	00		
31298NUJ2	TOTAL	1,063,331 49	1,044,569 74	18,761 95 S	00		18,761 95 S
31298NX75	FED HM LN PC	C52502	2031/05/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	572	349,737 70	346,113 01	3,624 69	00		3,624 69
346,596 660							
.. WB1Q ..	576	130,692 23	129,480 68	1,211 55	13DEC01	1 000000	1,211 55
129,518 478					00		
.. WB1Q ..	186	215,732 16	215,125 89	15DEC01	17DEC01	1 000000	486 27
215,732 160				606 27	00		

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31298NX75	TOTAL	494,162 09	490,719 58	5,442 51 S	00		5,442 51 S
31298NGF9	FED HM LN PC	C52422	2031/06/01	6 000	04SEP01	17SEP01	1 000000
.. WB1E ..	426	329,755 94	325,986 10	3,769 84	00		3,769 84
335,096 540							
31298N5C5	FED HM LN PC	C52643	2031/06/01	6 000	04SEP01	17SEP01	1 000000
.. WB1E ..	427	328,581 95	324,825 54	3,756 41	00		3,756 41
333,903 540							
31298N5E1	FED HM LN PC	C52645	2031/05/01	6 500	03OCT01	14NOV01	1 000000
.. WB1E ..	428	68,344 49	68,050 99	293 50	00		293 50
67,086 620							
.. WB1Q ..	579	85,353 15	84,404 89	20NOV01	13DEC01	1 000000	948 24
84,586 580				948 24	00		
.. WB1Q ..	582	906,324 99	896,257 92	20NOV01	13DEC01	1 000000	10,069 07
898,187 160				10,069 07	00		
.. WB1Q ..	187	4,992 94	4,969 43	15DEC01	17DEC01	1 000000	23 31
4,992 950				23 31	00		
31298N5E1	TOTAL	68,344 49	68,050 99	293 50 L	00		293 50 L
996,673 08							
31298N5P6	FED HM LN PC	C52654	2031/06/01	7 000	28SEP01	15OCT01	1 000000
.. WB1Q ..	703	550,484 72	536,286 36	14,198 36	00		14,198 36
531,067 570							
31298PHH6	FED HM LN PC	C52932	2031/06/01	6 500	03OCT01	14NOV01	1 000000
.. WB1E ..	629	29,279 18	29,153 44	125 74	00		125 74
28,740 300							
.. WB1E ..	629	29,279 18	-29,153 44	03OCT01	14NOV01	1 000000	125 74
-28,740 300				-125 74	00		

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298PHN4	TOTAL		00	00 L	00	00 L
31298PLQ1	FED HM LN PC C53035	2031/06/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	574 483,079 820	487,457 73	479,763 00	7,494 73	00	7,494 73
.. WB1Q ..	577 375,344 180	378,745 73	372,747 07	5,978 66	13DEC01	1 000000
.. WB1Q ..	188 43,303 100	63,303 10	62 707 97	595 13	17DEC01	1 000000
31298PLQ1	TOTAL		915,238 04	14,268 52 S	00	14,268 52 S
31298PM98	FED HM LN PC C53084	2031/06/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	597 308,023 000	310,814 46	307,528 15	3,286 31	00	3,286 31
.. WB1Q ..	599 999,999 380	1,009,061 88	998,392 86	10,649 02	13DEC01	1 000000
.. WB1Q ..	600 999,999 380	1 009,061 88	998,392 86	10,649 02	13DEC01	1 000000
.. WB1Q ..	601 999,999 380	1,009,061 88	998,392 86	10,649 02	13DEC01	1 000000
.. WB1Q ..	602 999,999 380	1,009,061 88	998,392 86	10,649 02	13DEC01	1 000000
.. WB1Q ..	603 999,999 380	1,011,952 50	998,392 86	13,559 64	13DEC01	1 000000
.. WB1Q ..	604 124,543 080	124 031 74	124 343 00	1,688 76	13DEC01	1 000000
.. WB1Q ..				15DEC01	17DEC01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
200,906 340	200,906 34	200,076 92	829 42	00	829 42	
31298PM98	TOTAL		5,623,912 37	62,040 21 S	00	62,040 21 S
31298PVL1	FED HM LN PC C53319	2031/06/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	571 195,674 840	197,448 14	195 572 34	1,875 80	00	1,875 80
.. WB1Q ..	198 1,389 580	1,389 58	1,385 35	4 23	15DEC01	1 000000
31298PVL1	TOTAL		196,957 69	1,880 03 S	00	1,880 03 S
31298PYJ3	FED HM LN PC C53413	2031/06/01	7 000	04MAY01	13JUN01	1 000000
.. WB1E ..	816 79,628 000	80,722 89	80,610 91	111 98	00	111 98
.. WB1E ..	817 503,811 000	510,738 40	510,029 92	708 48	13JUN01	1 000000
31298PYJ3	TOTAL		590,640 83	820 46 L	00	820 46 L
31298P2K9	FED HM LN PC C53446	2031/06/01	6 500	12JUN01	16JUL01	1 000000
.. WB1Q ..	425 999,999 650	992,577 78	999 706 13	-7,128 35	00	-7,128 35
.. WB1Q ..	426 999,999 650	992,577 78	999,706 12	-7,128 34	16JUL01	1 000000
.. WB1Q ..	427 999,999 650	992,577 78	999,706 12	-7,128 34	16JUL01	1 000000
.. WB1Q ..	428 999,999 650	992,577 78	999,706 11	-7,128 33	16JUL01	1 000000
.. WB1Q ..	429 499,999 330	496,288 39	499,852 57	-3,564 18	16JUL01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
.. WB1Q ..	605	885,920 79	875,200 93	20NOV01	13DEC01	1 000000	10,719 86
875,456 350				10,719 86		00	
.. WB1Q ..	606	1,011,952 52	999,707 66	20NOV01	13DEC01	1 000000	12,244 86
999,999 400				12,244 86		00	
.. WB1Q ..	607	1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	12,244 87
999,999 400				12,244 87		00	
.. WB1Q ..	608	1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	12 244 87
999,999 400				12,244 87		00	
.. WB1Q ..	609	1,011,952 52	999 707 64	20NOV01	13DEC01	1 000000	12,244 88
999 999 400				12,244 88		00	
.. WB1Q ..	610	1 011,952 52	999,707 64	20NOV01	13DEC01	1 000000	12,244 86
999 999 400				12,244 86		00	
.. WB1Q ..	611	1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	12,244 87
999,999 400				12,244 87		00	
.. WB1Q ..	612	1,011,952 52	999,707 65	20NOV01	13DEC01	1 000000	12 244 87
999,999 400				12,244 87		00	
.. WB1Q ..	613	1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	16,541 74
999 999 400				16,541 74		00	
.. WB1Q ..	614	1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	16,541 74
999 999 400				16,541 74		00	
.. WB1Q ..	615	1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	16 541 74
999,999 400				16,541 74		00	
.. WB1Q ..	616	1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	16 541 74
999,999 400				16,541 74		00	
.. WB1Q ..	617	1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	16,541 74
				16,541 74		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	NET BAS SECY GN/LS
999 999 400							
.. WB1Q ..	618	1,016 249 39	999,707 65	04DEC01	13DEC01	1 000000	16,541 74
999,999 400				16 541 74		00	
.. WB1Q ..	619	1,016,249 39	999,707 65	04DEC01	13DEC01	1 000000	16,541 74
999,999 400				16,541 74		00	
.. WB1Q ..	620	997,538 47	999,707 65	10DEC01	13DEC01	1 000000	2,169 18
999,999 400				-2,169 18		00	
.. WB1Q ..	621	997 538 47	999 707 65	10DEC01	13DEC01	1 000000	-2,169 18
999 999 400				-2,169 18		00	
.. WB1Q ..	191	316,757 33	315,847 14	15DEC01	17DEC01	1 000000	890 19
316,757 330				890 19		00	
31298P2K9 TOTAL	21,861,767 94	21,685,067 53		176,700 41 S		00	176,700 41 S
31298P2G4 FED HM LN PC	C53475	2031/06/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	580	923,709 28	905,458 46	18,050 82		00	18,050 82
915 413 350							
.. WB1Q ..	192	51,222 78	50,546 57	15DEC01	17DEC01	1 000000	676 21
51,222 780				676 21		00	
31298P2G4 TOTAL	974,932 06	956,205 83		18,727 03 S		00	18,727 03 S
31298P5K2 FED HM LN PC	C53550	2031/06/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	813	541,932 50	541 180 75	751 75		00	751 75
534,582 000							
.. WB1E ..	814	664,834 48	663 912 24	04MAY01	13JUN01	1 000000	922 24
655 817 080				922 24		00	
.. WB1E ..	815	1 013 851 38	1 012,444 98	04MAY01	13JUN01	1 000000	1 406 48
1,000 100 000				1,406 48		00	

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	CURR GN/LS	NET BAS SECTY GN/LS
3129BPSK2	TOTAL		2,220,618 36		2,217,537 97	3,080 39 L		00	3,080 39 L
3129BQCC0	FED HM LN PC		C53667	2031/06/01	7 000	28SEP01	15OCT01	1 000000	
.. WB1Q ..	704		518,281 16		505,110 22	13,170 94		00	13,170 94
	499,999 920								
.. WB1Q ..	705		486,077 41		473,724 85	12,352 56		00	12,352 56
	468,932 080								
3129BQCC0	TOTAL		1,004,358 57		978,835 07	25,523 50 S		00	25,523 50 S
3129BQEU8	FED HM LN PC		C53747	2031/06/01	7 000	04MAY01	13JUN01	1 000000	
.. WB1E ..	818		135,920 56		135,732 01	188 55		00	188 55
	134,077 000								
.. WB1E ..	819		380,787 82		380,259 60	528 22		00	528 22
	375,623 000								
.. WB1E ..	820		1,013,851 38		1,012,444 98	1,406 40		00	1,406 40
	1,000,100 000								
3129BQEU8	TOTAL		1,530,559 76		1,528,436 59	2,123 17 L		00	2,123 17 L
3129BRTC0	FEDERAL HM LN PC		C55047	2031/07/01	7 500	10DEC01	13DEC01	1 000000	
.. WB1E ..	531		326,892 81		329,249 91	-2,377 10		00	-2,377 10
	316,938 950								
.. WB1E ..	532		430,418 07		433,547 98	-3,129 91		00	-3,129 91
	417,311 870								
.. WB1E ..	533		1 031,407 10		1,038,907 26	-7,500 16		00	-7,500 16
	1,000,000 820								

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	CURR GN/LS	NET BAS SECTY GN/LS
3129BRTC0	TOTAL		1,788,717 98		1,801,725 15	-13,007 17 L		00	-13,007 17 L
3129BRZH2	FED HM LN PC		C55246	2031/07/01	7 500	31DEC01	31DEC01	1 000000	
.. WB1F ..	379		859,679 81		894,243 42	-34,563 61		00	-34,563 61
	859,679 810								
3129BSGM0	FED HOME LN PC		C55404	2031/08/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	578		499,624 18		493,014 76	6,609 42		00	6,609 42
	495,137 000								
.. WB1Q ..	194		464 40		461 43	15DEC01	17DEC01	1 000000	
	464 600					3 17		00	3 17
3129BSGM0	TOTAL		500,088 78		493,476 19	6,612 59 S		00	6,612 59 S
3129BSG99	FED HM LN PC		C55424	2031/08/01	6 500	03OCT01	14NOV01	1 000000	
.. WB1E ..	630		32,527 47		32,387 78	139 49		00	139 49
	31,928 800								
3129BSXZ2	FED HM LN PC		C56096	2031/08/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..	208		919,196 45		917,196 44	2,000 01		00	2,000 01
	898,249 000								
3129BTJK9	FED HM LN PC		C56566	2031/08/01	7 000	07SEP01	15OCT01	1 000000	
.. WB1E ..	209		102,238 87		102,016 41	222 46		00	222 46
	99,908 960								
3129BTM76	FED HM LN PC		C56670	2031/08/01	7 500	31DEC01	31DEC01	1 000000	
.. WB1F ..	380		116,407 38		121,087 62	-4,680 24		00	-4,680 24
	116,407 380								
3129BTVB5	FED HM LN PC		C56910	2031/08/01	7 500	10DEC01	13DEC01	1 000000	
.. WB1E ..	534		704,514 18		709,637 25	-5,123 07		00	-5,123 07
	683,061 770								
.. WB1E ..	535		940,174 24		947,010 98	-6 836 74		00	-6,836 74
	911,546 000								

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** WBIE ** 1 000,000 270	536 1,031,406 53	1,038,906 69	10DEC01 -7,500 16	13DEC01	1 000000 00	-7,500 16
31298TV85 TOTAL	2,676,094 95	2,695,554 92	-19,459 97 L		00	-19,459 97 L
31298UAR0 FED HM LN PC ** WBIE ** 635 72,868 980	C57216 74,235 27	2031/09/01 4 500 73,916 47	03OCT01 318 80	14NOV01	1 000000 00	318 80
31298UA41 FED HM LN PC ** WBIE ** 537 88,454 040	C57227 91,232 05	2031/09/01 7 500 91,895 47	10DEC01 -463 42	13DEC01	1 000000 00	-463 42
31298UMW6 FED HM LN PC ** WBIE ** 636 365,328 900	C57573 377,658 75	2031/09/01 7 000 377,430 42	04OCT01 228 33	14NOV01	1 000000 00	228 33
31298UPV5 FED HOME LN PC ** WBIE ** 210 833,947 080	C57636 853,394 99	2031/09/01 7 000 851,538 15	07SEP01 1 856 84	15OCT01	1 000000 00	1,856 84
31298UTY5 FED HM LN PC ** WBIE ** 637 829,851 900	C57767 845,411 62	2031/09/01 6 500 841,781 02	03OCT01 5 630 60	14NOV01	1 000000 00	3,630 60
31298UJ7 FED HM LN PC ** WBIE ** 631 62,936 610	C57977 64,116 67	2031/09/01 6 500 63,841 32	03OCT01 275 35	14NOV01	1 000000 00	275 35
** WBIE ** 632 847,902 720	884,175 90	880,378 82	03OCT01 3,797 08	14NOV01	1 000000 00	3,797 08
31298UJ7 TOTAL	948,292 57	944,220 14	4 072 43 L		00	4 072 43 L

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31298U5L9 FED HM LN PC ** WBIE ** 633 75,715 820	C58051 77,135 49	2031/09/01 4 500 76,804 23	03OCT01 331 26	14NOV01	1 000000 00	331 26
** WBIE ** 634 922,204 870	939,496 21	935,461 57	03OCT01 4 034 64	14NOV01	1 000000 00	4,034 64
31298U5L9 TOTAL	1,016,631 70	1,012,265 80	4,365 90 L		00	4,365 90 L
31298VF77 FED HOME LN PC ** WBIE ** 638 78,630 110	C58290 80,104 42	2031/09/01 6 500 79,760 42	03OCT01 344 00	14NOV01	1 000000 00	344 00
31298VH0 FED HOME LN PC ** WBIE ** 428 330,900 000	C58337 325,626 28	2031/09/01 6 000 321,903 66	06SEP01 3,722 62	27SEP01	1 000000 00	3,722 62
31298VRY2 FED HM LN PC ** WBIE ** 460 999,900 000	C58411 983,964 09	2031/09/01 6 000 972,715 22	06SEP01 11,248 87	17SEP01	1 000000 00	11,248 87
31298VMB0 FED HM LN PC ** WBIF ** 381 439,608 480	C58454 439,608 48	2031/07/01 7 500 457,283 03	31DEC01 -17,674 55	31DEC01	1 000000 00	-17,674 55
31298VIZ0 FED HM LN PC ** WBIE ** 639 25,037 850	25,507 31	2031/10/01 6 500 25,397 77	03OCT01 109 54	14NOV01	1 000000 00	109 54
** WBIE ** 640 894,131 720	910,896 69	906,984 86	03OCT01 3,911 83	14NOV01	1 000000 00	3,911 83
31298VIZ0 TOTAL	936,404 00	932,382 63	4 021 37 L		00	4,021 37 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298VUQ8	FED HM LN PC C58691	2031/09/01 6 500	27SEP01	150CT01 1 000000	
.. WB1Q ..	741 381,932 11	379,941 35	1,990 76	00	1,990 76
	374,730 260				
.. WB1Q ..	744 381,931 09	379,940 34	1,990 75	1 000000	1,990 75
	374,729 260				
.. WB1Q ..	747 381,930 07	379 939 33	1,990 74	1 000000	1,990 74
	374,728 260				
.. WB1Q ..	750 381,930 07	379,939 33	1,990 74	1 000000	1,990 74
	374,728 260				
.. WB1Q ..	589 296,000 52	296,704 65	20NOV01 -704 13	13DEC01 1 000000	-704 13
	293,342 100				
.. WB1Q ..	591 1,009,061 95	1,011,462 34	20NOV01 -2,400 39	13DEC01 1 000000	-2,400 39
	999,999 460				
.. WB1Q ..	592 1,009 061 95	1,011,462 37	20NOV01 -2,400 42	13DEC01 1 000000	-2,400 42
	999,999 460				
.. WB1Q ..	594 650,438 91	651,986 22	20NOV01 -1,547 31	13DEC01 1 000000	-1,547 31
	644,597 250				
.. WB1Q ..	195 43,965 11	44,573 95	15DEC01 -608 84	17DEC01 1 000000	-608 84
	43,965 110				
31298VUQ8	TOTAL	4,536,251 78	4 535,949 88	301 90 S	00 301 90 S
31298VMV5	FED HM LN PC C58760	2031/10/01 6 500	27SEP01	150CT01 1 000000	
.. WB1Q ..	742 404,029 30	401,923 37	2,105 93	00	2,105 93
	396,410 780				
.. WB1Q ..	745 404,031 34	401 925 39	2,105 95	150CT01 1 000000	2,105 95
	396,412 780				

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1Q ..	748 404,032 36	401,926 41	27SEP01 2,105 95	150CT01 1 000000	2,105 95
	396,413 780				
.. WB1Q ..	751 404,033 37	401,927 42	27SEP01 2,105 95	150CT01 1 000000	2,105 95
	396,414 780				
.. WB1Q ..	593 358,622 69	359 475 67	20NOV01 -852 98	13DEC01 1 000000	-852 98
	355,401 860				
.. WB1Q ..	595 1,009,061 69	1,011,461 73	20NOV01 -2,400 04	13DEC01 1 000000	-2,400 04
	999,999 200				
.. WB1Q ..	596 1,009,041 69	1,011,461 76	20NOV01 -2,400 07	13DEC01 1 000000	-2,400 07
	999,999 200				
.. WB1Q ..	598 698,247 67	699,908 45	20NOV01 -1,660 78	13DEC01 1 000000	-1 660 78
	691,976 630				
.. WB1Q ..	196 112,285 33	113,840 32	15DEC01 -1 554 99	17DEC01 1 000000	-1,554 99
	112,285 330				
31298VMV5	TOTAL	4,803,485 44	4 803,850 52	-445 08 S	00 -445 08 S
31298WAK1	FED HM LN PC	2031/10/01 6 500	030CT01	14NOV01 1 000000	
.. WB1E ..	641 77,927 00	77 592 34	334 66	00	334 66
	76,492 760				
31298WAM7	FED HM LN PC	2031/10/01 6 500	030CT01	14NOV01 1 000000	
.. WB1E ..	642 880,497 77	876,716 49	3,781 28	00	3,781 28
	864,292 290				
31298WMC52	FED HM LN PC	2031/10/01 6 500	030CT01	14NOV01 1 000000	
.. WB1E ..	643 857,128 75	853 447 82	3,680 93	00	3,680 93
	841,353 370				

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31298WUL7 .. WBIE ..	FED HM LN PC 644 899,969 860	2031/10/01	6 500 912,906 93	03OCT01 3,937 36	14NOV01	1 000000 00	3,937 36
31298WM50 .. WBIE ..	FED HM LN PC 645 86,793 460	2031/10/01	6 500 88,041 12	03OCT01 379 72	14NOV01	1 000000 00	379 72
.. WBIE ..	644 912,271 530		925 385 43	03OCT01 3 991 19	14NOV01	1 000000 00	3 991 19
31298WM50 ----- TOTAL	1,017,797 46	1 033,424 55		4,370 91 L		00	4,370 91 L
31298YWH0 .. WBIE ..	FED HM LN PC 538 527 893 710	2031/11/01	6 000 526,079 18	24OCT01 -371 28	13DEC01	1 000000 00	-371 28
.. WBIE ..	CXL 538 -527 893 710		-526,079 18	24OCT01 371 28	13DEC01	1 000000 00	371 28
.. WBIE ..	539 1,000,000 850		996 563 55	24OCT01 -703 33	13DEC01	1 000000 00	-703 33
.. WBIE ..	CXL 539 -1 000,000 850		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33
.. WBIE ..	542 1 000,000 850		996,563 55	24OCT01 703 33	13DEC01	1 000000 00	-703 33
.. WBIE ..	CXL 542 -1 000,000 850		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33
.. WBIE ..	543 1 000,000 850		996 563 55	24OCT01 -703 33	13DEC01	1 000000 00	-703 33
.. WBIE ..	CXL 543 -1 000,000 850		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	544 1,000,000 850		996,563 55	24OCT01 -703 33	13DEC01	1 000000 00	-703 33
.. WBIE ..	CXL 544 1,000,000 850		-996,563 55	24OCT01 703 33	13DEC01	1 000000 00	703 33
.. WBIE ..	716 527 893 600		526,078 97	24OCT01 -371 18	13DEC01	1 000000 00	-371 18
.. WBIE ..	717 1,000 000 640		996,563 14	24OCT01 -703 13	13DEC01	1 000000 00	-703 13
.. WBIE ..	718 1 000,000 640		996,563 14	24OCT01 -703 13	13DEC01	1 000000 00	703 13
.. WBIE ..	719 1,000 000 640		996 563 14	24OCT01 -703 13	13DEC01	1 000000 00	-703 13
.. WBIE ..	720 1,000,000 640		996,563 14	24OCT01 -703 13	13DEC01	1 000000 00	-703 13
31298YWH0 ----- TOTAL	4,509,147 83	4,512,331 53		-3,183 70 L		00	-3 183 70 L
3133MAQJ1 .. WB1U ..	FEDERAL HOME LN BKS CONS BD 268 30,000,000 000	2002/02/01	6 750 30 358 547 08	09MAY01 217 752 92	11MAY01	1 000000 00	217,752 92
3133MBJ02 .. WB1U ..	FED HOME LN BANK CONS BD 318 20,000 000 000	2001/11/15	7 125 20,011,513 02	14MAR01 291,086 98	15MAR01	1 000000 00	291,086 98
3133BMD06 .. WB1U ..	FEDERAL HOME LN BKS CONS BD 220 30,000,000 000	2001/06/07	7 200 30 000 000 00	08MAY01 66,000 00	09MAY01	1 000000 00	66 000 00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3133MBY76	FEDERAL HOME LN BKS CONS BD D	2002/02/15	6 750		09MAY01	11MAY01	1 000000	
.. WB1U ..	246	45,909,900 00	45,000,570 02		909,329 98		00	909,329 98
45,000,000 000								
3133MCRV9	FEDERAL HOME LN BKS CONS BD	2004/01/05	5 375		12APR01	17APR01	1 000000	
.. WB1H ..	273	42,771,810 90	42,923,052 73		-151,241 83		00	-151,241 83
42,230,000 000								
3133MCUE3	FEDERAL HOME LN BKS	2003/01/13	5 125		22MAR01	27MAR01	1 000000	
.. WB1H ..	091	38,904,727 50	38,536,299 81		368 427 69		00	368,427 69
38,510,000 000								
.. WB1U ..	480	50,678,500 00	50,411,994 55		11JUL01	12JUL01	1 000000	
50,000,000 000					266,505 45		00	266,505 45
.. WB1U ..	481	20,271,400 00	20 217,572 85		11JUL01	12JUL01	1 000000	
20,000,000 000					53,827 15		00	53,827 15
.. WB1U ..	136	30,533,190 00	30,305,411 35		14AUG01	17AUG01	1 000000	
30,000,000 000					227,778 65		00	227,778 65
3133MCUE3	TOTAL	38,904,727 50	38,536,299 81		368,427 69 L		00	368,427 69 L

		101 483,090 00	100,934,978 75		548,111 25 S		00	548,111 25 S
3133MC6R1	FEDERAL HOME LN BKS CONS BD D	2001/09/19	6 500		14MAR01	15MAR01	1 000000	
.. WB1U ..	317	30,251,100 00	29,985,251 74		265,848 24		00	265,848 24
30,000,000 000								
3133MDGE7	FEDERAL HOME LN BKS CONS BD	2003/02/28	5 000		08JUN01	11JUN01	1 000000	
.. WB1U ..	743	50,459,600 00	50,205,648 72		253,951 28		00	253,951 28
50,000,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3133MD6M0	FEDERAL HOME LN BKS CONS BD	2003/02/14	5 000		02JUL01	03JUL01	1 000000	
.. WB1U ..	362	50,425,500 00	50,188,899 42		236,600 58		00	236,600 58
50,000,000 000								
.. WB1U ..	363	50,425,500 00	50,382,528 86		02JUL01	03JUL01	1 000000	
50,000,000 000					122,971 14		00	122,971 14
3133MD6M0	TOTAL	100,851,000 00	100 491,428 28		359,571 72 S		00	359,571 72 S

3133MEHLB	FEDERAL HOME LN BKS CONS BD	2004/04/16	4 875		25APR01	27APR01	1 000000	
.. WB1H ..	347	2,310,400 60	2,305,465 76		5,134 84		00	5,134 84
2,310,000 000								
.. WB1H ..	176	40,067,304 80	39,845,880 98		21JUN01	28JUN01	1 000000	
39,920,000 000					221,423 82		00	221,423 82
.. WB1U ..	207	30,321,000 00	30,309,534 58		22AUG01	23AUG01	1 000000	
30,000,000 000					11,465 42		00	11,465 42
3133MEHLB	TOTAL	42,377,905 40	42 151,346 74		226,558 66 L		00	226,558 66 L

		30,321,000 00	30,309,534 58		11,465 42 S		00	11,465 42 S
3133MFVA3	FEDERAL HOME LN BKS CONS BD	2004/06/28	4 750		19SEP01	26SEP01	1 000000	
.. WB1H ..	098	20,466,200 00	19,984,681 63		481,518 37		00	481,518 37
20,000,000 000								
.. WB1H ..	160	20,531,743 20	19,904,856 37		01OCT01	04OCT01	1 000000	
19,920,000 000					626,886 83		00	626,886 83
3133MFVA3	TOTAL	40,997,943 20	39,889,538 00		1 108 405 20 L		00	1,108,405 20 L

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE			NET BAS SECY GN/LS
3133M8Z54	FEDERAL	HOME LMS BKS CONS BD	2004/06/09	6 610	11JUN01	11JUN01	1 000000	
.. WB1A ..	176	10,000 000 00	9 992,830 52		7,169 48		00	7,169 48
10,000 000 000								
3133M9F49	FEDERAL	HOME LM BKS CONS BD	2001/08/15	5 875	05APR01	06APR01	1 000000	
.. WB1U ..	652	50,214,500 00	49,866,429 57		348 070 43		00	348,070 43
50,000,000 000								
3133TGY78	FEDERAL	HOME LM MTG PREASSIGN	2017/06/15	5 500	01APR01	17APR01	1 000000	
.. WB1U ..	068	1,117,348 00	1,119,441 24		2,313 26		00	-2,313 26
1,117,348 000								
3133TH5J2	FEDERAL	HOME LM MTG CL 2105 S	2017/02/15	5 500	01APR01	16APR01	1 000000	
.. WB1U ..	070	480,039 00	480,901 57		-862 57		00	-862 57
480,039 000								
3133TM6Q4	FEDERAL	HOME LM MTG PREASSIGN	2025/09/15	0 000	15JAN01	15JAN01	1 000000	
.. WB1F ..	424	00	06		- 06		00	- 06
10 000								
.. WB1F ..	028	00	1,039 26		01FEB01	01FEB01	1 000000	
179 374 000					-1,039 26		00	-1,039 26
.. WB1F ..	397	00	3,476 25		01MAR01	01MAR01	1 000000	
599,994 200					-3 476 25		00	-3,476 25
.. WB1F ..	223	00	4,976 20		31MAY01	31MAY01	1 000000	
1,204 080 000					-6,976 20		00	-6,976 20
.. WB1F ..	533	00	8,812 57		30JUN01	30JUN01	1 000000	
1 382,955 400					-8 012 57		00	-8,012 57
.. WB1F ..	041	1,593,810 40	9,234 22		31JUL01	31JUL01	1 000000	
1,593,810 400					1 584 576 18		00	1,584,576 18
.. WB1F ..	041	-1,593,810 40	-9,234 22		31JUL01	31JUL01	1 000000	
-1,593,810 400					-1,584,576 18		00	-1,584,576 18

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ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	BASE			NET BAS SECY GN/LS
.. WB1F ..	042	00	9,234 22		31JUL01	31JUL01	1 000000	
1,593,810 400					-9 234 22		00	-9,234 22
.. WB1F ..	413	00	5 106 40		31AUG01	31AUG01	1 000000	
881,355 800					-5,106 40		00	-5,106 40
.. WB1F ..	752	00	5,863 54		30SEP01	30SEP01	1 000000	
1,012,037 000					5 863 54		00	-5,863 54
.. WB1F ..	326	00	4,845 45		31OCT01	31OCT01	1 000000	
836,316 000					-4 845 45		00	-4,845 45
.. WB1F ..	794	00	7,874 07		30NOV01	30NOV01	1 000000	
1,359,051 200					-7,874 07		00	-7,874 07
3133TM6Q4	TOTAL	00	52,428 02		-52,428 02 1		00	-52,428 02 1
3133TPGGB	FEDERAL	HOME LM MTG SER 2247	2030/08/15	0 000	28FEB01	28FEB01	1 000000	
.. WB1F ..	084	00	8 047 39		-8 047 39		00	-8,047 39
248,246 260								
.. WB1F ..	393	00	20,083 36		01MAR01	01MAR01	1 000000	
669,445 390					-20 083 36		00	-20,083 36
.. WB1F ..	221	00	17 260 55		31MAY01	31MAY01	1 000000	
575,351 760					-17,260 55		00	-17,260 55
.. WB1F ..	534	530,275 92	15,908 28		30JUN01	30JUN01	1 000000	
530,275 920					514,367 64		00	514,367 64
.. WB1F ..	534	-530 275 92	-15,908 28		30JUN01	30JUN01	1 000000	
-530,275 920					514 367 64		00	-514,367 64
.. WB1F ..	549	00	15,908 28		30JUN01	30JUN01	1 000000	
530,275 920					-15,908 28		00	-15,908 28
.. WB1F ..	043	00	17 831 94		31JUL01	31JUL01	1 000000	
					-17 831 94		00	-17,831 94

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE	NET NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	SECY GN/LS SECY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	594,398	110								
.. WBIF ..	414		00	11.226	78	31AUG01	31AUG01	1 000000	00	-11,226 78
	374,226	130								
.. WBIF ..	753		00	10,662	23	30SEP01	30SEP01	1 000000	00	-10,662 23
	355,407	730								
.. WBIF ..	327		00	6,382	49	31OCT01	31OCT01	1 000000	00	-6,382.49
	212,749	650								
.. WBIF ..	795		00	9,526	57	30NOV01	30NOV01	1 000000	00	-9,526 57
	317,552	170								
.. WBIF ..	383		00	8,588	22	31DEC01	31DEC01	1 000000	00	-8,588 22
	286,273	910								
3133TPCG0	TOTAL		00	125,517	81		-125,517 81 L		00	-125,517 81 L
3133TOSV7	FEDERAL	HOME LN MTG	SER 1554	2008/08/15	6 500	15JAN01	15JAN01	1 000000		
.. WBIE ..	234		00	302	55		-302 55		00	-302 55
	2,358	550								
.. WBIE ..	CXL 234		00	-302	55	15JAN01	15JAN01	1 000000	00	302 55
	-2,358	550								
.. WBIE ..	238		00	3 110	11	15JAN01	15JAN01	1 000000	00	-3,110 11
	24,244	640								
.. WBIE ..	541		00	3 405	69	01FEB01	01FEB01	1 000000	00	-3 405 69
	20,345	000								
.. WBIE ..	415		00	3,256	98	15MAR01	15MAR01	1 000000	00	-3,256 98
	22,057	870								
.. WBIE ..	416		00	3,492	48	15APR01	15APR01	1 000000	00	-3,492 48
	23,652	760								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE	NET NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	SECY GN/LS SECY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	417		00	3,201	95	15MAY01	15MAY01	1 000000	00	-3,201 95
	21,685	150								
.. WBIE ..	334		00	2,933	04	30JUN01	30JUN01	1 000000	00	-2 933 04
	19,864	000								
.. WBIE ..	661		00	2,884	64	31JUL01	31JUL01	1 000000	00	-2,884 64
	19,536	200								
.. WBIE ..	340		00	2,836	77	31AUG01	31AUG01	1 000000	00	-2,836 77
	19,212	000								
.. WBIE ..	024		00	2,789	82	30SEP01	30SEP01	1 000000	00	-2,789 82
	18,894	000								
.. WBIE ..	487		00	2,743	31	31OCT01	31OCT01	1 000000	00	-2,743 31
	18,579	000								
.. WBIE ..	393		00	2,697	61	30NOV01	30NOV01	1 000000	00	-2,697 61
	18,269	540								
.. WBIE ..	379		00	2,652	64	31DEC01	31DEC01	1 000000	00	-2,652 64
	17,965	000								
3133TOSV7	TOTAL		00	36,005	04		-36,005 04 L		00	-36,005 04 L
3133T04V3	FEDERAL	HOME LN MTG	SER 1588	2021/11/15	6 500	31MAY01	31MAY01	1 000000		
.. WBIE ..	624		00	518	02		-518 02		00	-518 02
	7,220	400								
.. WBIE ..	335		00	171	94	30JUN01	30JUN01	1 000000	00	-171 94
	2,397	000								
.. WBIE ..	705		00	69	22	15JUL01	15JUL01	1 000000	00	-69 22
	965	040								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
3133T04V3	TOTAL	00	759 18	-759 18 L		00	-759 18 L
3133T06G4	FEDERAL HOME LN MTC SER 1580	2006/09/15	4 100	15APR01	15APR01	1 000000	
.. WB1U ..	789	1,021,656 35	1 027,493 94	-5,837 59		00	-5 837 59
	1,021,656 350						
.. WB1U ..	371	1,004,867 45	1,010,495 19	-5,627 74	15MAY01	1 000000	-5 627 74
	1,004,867 450					00	
.. WB1U ..	CXL 371	-1 004,867 45	-1,010,495 19	5,627 74	15MAY01	1 000000	5,627 74
	-1,004,867 450					00	
.. WB1U ..	388	1,004 867 45	1,010 495 18	-5,627 73	15MAY01	1 000000	-5,627 73
	1,004,867 450					00	
.. WB1U ..	134	955,977 14	960,999 83	-5,022 69	15AUG01	1 000000	-5,022 69
	955,977 140					00	
.. WB1U ..	350	863,234 92	867,708 85	-4,473 93	17SEP01	1 000000	-4 473 93
	863,234 920					00	
.. WB1U ..	CXL 350	863,234 92	-867,708 85	4 473 93	17SEP01	1 000000	4 473 93
	-863,234 920					00	
.. WB1U ..	354	940,166 33	945,038 97	-4,872 64	17SEP01	1 000000	-4,872 64
	940 166 330					00	
3133T06G4	TOTAL	3,922,447 27	3 944,027 92	-21,360 65 S		00	-21,360 65 S
3133T2KQ2	FEDERAL HOME LN MTC SER 1604	2008/01/15	5 750	16APR01	16APR01	1 000000	
.. WB1U ..	785	334,728 00	335,694 43	-966 43		00	-966 43
	334,728 000						
.. WB1U ..	CXL 785	-334,728 00	-335,694 43	966 43	16APR01	1 000000	966 43
	-334,728 000					00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
3133T2KQ2	TOTAL	00	00	00 S		00	00 S
31331HG35	FEDERAL FARM CR BKS BDS	2001/10/01	6 000	09MAY01	11MAY01	1 000000	
.. WB1U ..	244	10,075,800 00	9,995,293 87	80,506 13		00	80 506 13
	10,000 000 000						
31331HMT0	FEDERAL FARM CR BKS CONS BD	2002/05/01	5 250	16MAY01	17MAY01	1 000000	
.. WB1U ..	390	10,110,580 00	9 995,475 15	115,104 85		00	115,104 85
	10,000,000 000						
31331LJ03	FEDERAL FARM CR BKS	2003/05/01	4 375	08AUG01	10AUG01	1 000000	
.. WB1U ..	017	50,305,850 00	49,821,581 76	484,268 24		00	484 268 24
	50 000,000 000						
.. WB1U ..	018	50,305,850 00	49,821,581 75	484,268 25	10AUG01	1 000000	484,268 25
	50 000,000 000					00	
.. WB1U ..	CXL 018	-50,305,850 00	-49,821,581 75	484,268 25	10AUG01	1 000000	-484,268 25
	-50 000,000 000					00	
.. WB1U ..	715	50,305,850 00	49 821 581 76	484,268 24	10AUG01	1 000000	484,268 24
	50,000,000 000					00	
31331LJ03	TOTAL	100,611,700 00	99 643,163 52	968 536 48 S		00	968,536 48 S
31331RD93	FEDERAL FARM CR BK CONS MTNS	2008/10/09	5 780	09OCT01	09OCT01	1 000000	
.. WB1E ..	095	270,000 00	245,113 14	24 886 86		00	24 886 86
	270 000 000						
313385CR5	FEDERAL HOME LN BK CONS DSC NT	2001/03/05	0 010	05MAR01	05MAR01	1 000000	
.. WB1X ..	229	3,680,000 00	3,678,365 47	1 634 53		00	1 634 53
	3 680,000 000						

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
	SHARES/PAR	BASE	BASE				
313385LP9	FEDERAL HOME LN BK COMS DSC NT	2001/09/11	0 010	11SEP01	11SEP01	1 000000	
.. WB2J ..	183	18,000,000 00	17,998,315 00	1,685 00	00		1,685 00
18,000,000 000							
.. WB2J ..	183	-18,000,000 00	-17,998,315 00	-1,685 00	11SEP01	11SEP01	1 000000
-18,000,000 000							-1,685 00
313385LP9	TOTAL		00	00 L	00		00 L
3133978V2	FEDERAL HOME LN MTG DISC NTS	2001/02/13	0 010	12FEB01	13FEB01	1 000000	
.. WB1F ..	595	9,998,505 56	9,906,250 00	92,255 54	00		92,255 54
10,000,000 000							
3134A2DT2	FEDERAL HOME LN MTG DEB	2000/04/15	5 750	16FEB01	21FEB01	1 000000	
.. WB1H ..	616	4,990,595 80	4,931,149 13	59,446 67	00		59,446 67
5,000,000 000							
3134A2KZ0	FEDERAL HOME LN MTG DEB	2003/07/15	5 750	10OCT01	12OCT01	1 000000	
.. WB1H ..	250	8,387,120 00	7,828,987 53	558,132 47	00		558,132 47
8,000,000 000							
3134A2I99	FEDERAL HOME LN MTG DEB	2004/01/15	5 000	10OCT01	12OCT01	1 000000	
.. WB1H ..	251	5,194,400 00	4,926,291 98	268,108 02	00		268,108 02
5,000,000 000							
3134A2UJ5	FEDERAL HOME LN MTG CORP	2000/10/15	5 125	06JUN01	15JUN01	1 000000	
.. WB1H ..	796	499,829 20	494,833 92	4,995 28	00		4,995 28
520,000 000							
.. WB1H ..	112	1,323,564 00	1,258,083 46	65,480 54	20SEP01	25SEP01	1 000000
1,320,000 000							65,480 54
3134A2UJ5	TOTAL		1,823,393 20	1,752,917 38	70,475 82 L	00	70,475 82 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE		
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET	SECTY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST					NET	BAS SECTY GN/LS
3134A3EM4	FEDERAL HOME LN MTG DEB	2009/03/15	5 750	25JAN01	30JAN01	1 000000		
.. WB1H ..	349	333,930 47	310,964 23	22,966 24	00			22,966 24
340,000 000								
3134A3M78	FED HOME LN MTG CORP DEB	2009/09/15	6 625	02MAR01	06MAR01	1 000000		
.. WB1H ..	711	5,564,384 77	5,509,866 39	54,518 38	00			54,518 38
5,250,000 000								
3134A3RE8	FEDERAL HOME LN MTG DEB	2002/05/15	5 500	09MAY01	11MAY01	1 000000		
.. WB1U ..	245	25,359,750 00	24,808,270 75	551,479 25	00			551,479.25
25,000,000 000								
3134A3RU2	FEDERAL HOME LN MTG DEB	2004/05/18	6 200	26MAR01	26MAR01	1 000000		
.. WB1A ..	591	20,000,000 00	19,921,036 64	78,963 36	00			78,963 36
20,000,000 000								
3134A3WB8	FEDERAL HOME LN MTG DEB	2004/06/23	6 780	25JAN01	25JAN01	1 000000		
.. WB1A ..	364	15,000,000 00	14,814,383 66	185,616 34	00			185,616 34
15,000,000 000								
3134A32S4	FEDERAL HOME LN MTG DEB	2005/01/15	6 875	22FEB01	26FEB01	1 000000		
.. WB1H ..	644	10,488,300 00	10,373,992 63	114,307 37	00			114,307 37
10,000,000 000								
.. WB1A ..	655	37,166,850 00	34,869,522 05	2,297,327 95	05APR01	06APR01	1 000000	2,297,327 95
35,000,000 000								
3134A32S4	TOTAL		47,655,150 00	45,243,514 68	2,411,635 32 L	00		2,411,635.32 L

3134A33LB	FEDERAL HOME LN MTG DEB	2010/03/15	7 000	09MAY01	11MAY01	1 000000		
.. WB1H ..	481	345,765 76	349,138 31	-3,372 55	00			-3,372 55
320,000 000								
.. WB1H ..	293	2,321,090 58	2,240,342 67	80,747 91	14OCT01	18OCT01	1 000000	80,747 91
2,060,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3134A33LB	TOTAL	2,466,856 34	2,589,480 98		77,375 36 L		00	77,375 36 L
3134A3406	FEDERAL	HOME LN MTG DEB	2005/07/15	7 000	100CT01	110CT01	1 000000	
.. WB2F ..	099	2,208,626 00	2,352,817 11		55,808 89		00	55,808 89
2,000,000 000								
3134A35H5	FEDERAL	HOME LN MTG DEB	2010/09/15	6 875	08JAN01	09JAN01	1 000000	
.. WB1Q ..	431	653,050 43	649,062 00		3,988 63		00	3,988 63
600,000 000								
.. WB1Q ..	509	1,900,709 05	1,883,079 75		17,629 30	31JAN01	1 000000	17,629 30
1,775,000 000							00	
.. WB1H ..	350	306,516 37	289,703 30		16,813 07	30JAN01	1 000000	16,813 07
290,000 000							00	
3134A35H5	TOTAL	306,516 37	289,703 30		16,813 07 L		00	16,813 07 L

		2,553,759 68	2 532,141 75		21 617 93 S		00	21,617 93 S
3134A4AA2	FEDERAL	HOME LN MTG CORP	2031/03/15	6 750	21AUG01	23AUG01	1 000000	
.. WB1Z ..	141	21,305,600 00	21,274,800 00		30 800 00		00	30,800 00
20,000 000 000								
.. WB1Z ..	141	-21,305 600 00	-21,274,800 00		30,800 00	23AUG01	1 000000	-30 800 00
-20,000,000 000							00	
.. WB1Z ..	149	21 305,600 00	21,274,714 41		30 883 39	23AUG01	1 000000	30,883 39
20,000,000 000							00	
.. WB1H ..	627	9 853 840 00	9,839 556 43		14 283 57	23AUG01	1 000000	14,283 57
9,250,000 000							00	

SALF 0111

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3134A4AA2	TOTAL	31,159,440 00	31,114,273 04		45 146 96 L		00	45,146 96 L
3134A4CQ5	FEDERAL	HOME LN MTG CORP	2003/11/15	6 375	01AUG01	02AUG01	1 000000	
.. WB1U ..	779	52,230,000 00	51 802,647 45		427,352 55		00	427,352 55
50,000,000 000								
.. WB1U ..	156	52,233,500 00	51,629,455 31		604,044 69	17AUG01	1 000000	604,044 69
50,000,000 000							00	
3134A4CQ5	TOTAL	104 463,500 00	103,432,102 76		1 031,397 24 S		00	1,031,397 24 S

3134A4CX0	FEDERAL	HOME LN MTG CORP	2006/01/15	5 250	02MAR01	07MAR01	1 000000	
.. WB1H ..	715	23,699,476 00	23 480,384 50		219,089 50		00	219,089 50
23 690 000 000								
.. WB1H ..	043	5 006,350 00	4 958,865 74		47,484 26	19MAR01	1 000000	47,484 26
5,000,000 000							00	
3134A4CX0	TOTAL	28,705,826 00	28 439,252 24		266,573 76 L		00	266,573 76 L

3134A4DJ0	FEDERAL	HOME LN MTG DEB	2003/03/15	4 750	13JUL01	17JUL01	1 000000	
.. WB1U ..	565	50 356,000 00	50 056,596 39		299,403 61		00	299,403 61
50,000 000 000								
.. WB1U ..	639	50,488 000 00	50,056,051 21		431 948 79	23JUL01	1 000000	431,948 79
50,000,000 000							00	
3134A4DJ0	TOTAL	100,044 000 00	100,112,647 60		731,352 40 S		00	731,352 40 S

3134A4DY7	FEDERAL	HOME LN MTG DEB	2011/03/15	5 625	03MAY01	08MAY01	1 000000	
.. WB1H ..	418	1,467,948 27	1,459,141 77		8 806 50		00	8,806 50
1,500,000 000								
.. WB1H ..	701	4,828 300 00	4,872 184 49		-43 884 49	25MAY01	1 000000	-43,884 49
5 000,000 000							00	
.. WB1H ..					06AUG01	07AUG01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
17,470,000 000	491	17,125,369 31	17,116,600 42		8,768 89		00	8,768 89
3134A4DY7	TOTAL	23,421,617 58	23,447,926 68		-26,309 10 L		00	-26,309 10 L
3134A4EWD	FEDERAL HOME LOAN MT DEB	2011/03/21 5 875	140CT01	180CT01	1 000000			
12,180,000 000	291	12,489,238 03	11,875,229 37		614,008 66		00	614,008 66
3134A4FM1	FEDERAL HOME LN MTG DEB	2011/06/15 6 000	03AUG01	06AUG01	1 000000			
2,000,000 000	680	2,014,460 00	2,022,443 87		7,983 87		00	-7,983 87
4,000,000 000	162	4,082,400 00	4,044,738 07		37,661 93		00	37,661 93
1,750,000 000	172	1,785,330 75	1,773,665 42		11,665 33		00	11,665 33
520,000 000	290	549,406 00	519,244 87		30,161 13		00	30,161 13
3134A4FM1	TOTAL	8,431 596 75	8,348,092 23		71,504 52 L		00	71,504 52 L
3134A4GK4	FEDERAL HOME LN MTG DEB	2006/07/15 5 500	26JUL01	27JUL01	1 000000			
6,000,000 000	623	6,054,375 00	6,056,105 53		-1,730 53		00	-1,730 53
5,000,000 000	678	5,042,250 00	5,043,849 91		-1,599 91		00	-1,599 91
5,000,000 000	688	5,030,039 00	5,033,138 85		-3,099 85		00	-3,099 85
5 000,000 000	746	5,051,367 19	5,042,105 10		9,262 09		00	9,262 09
166	166	1,015,593 03	1,013,333 16		2,259 87		00	2,259 87

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,000,000 000								
7,000,000 000	171	7,124,140 63	7,113,882 61		10,258 02		00	10,258 02
4,250 000 000	252	4,321,037 14	4,409,375 00		-88,337 86		00	-88,337 86
-4,250,000 000	252	-4,321,037 14	-4,409,375 00		88,337 86		00	88,337 86
4,250,000 000	276	4,348,957 28	4,340,241 79		8,695 49		00	8,695 49
4,250,000 000	244	4,339,262 07	4,339,957 54		-695 47		00	-695 47
-4,250,000 000	244	-4,339,262 07	-4,339,957 54		695 47		00	695 47
4,250,000 000	275	4,348 957 28	4,339,957 54		8,999 74		00	8,999 74
-4,250,000 000	275	-4,348,957 28	-4,339,957 54		-8,999 74		00	-8,999 74
4,250,000 000	297	4,339,262 07	4,308,935 55		30,326 52		00	30,326 52
18,000,000 000	405	18,659,585 70	18,507,108 18		152,477 52		00	152,477 52
-18,000,000 000	405	-18,659,585 70	-18 507,108 18		-152,477 52		00	-152,477 52
18 000,000 000	803	18,659,585 70	18,504,167 57		155,418 13		00	155,418 13

STAFF STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIE	060	13,655,705 57	13,560,647 83		01OCT01 95,057 74	09OCT01	1 000000 00	95,057 74
13,000,000 000								
WBIE	060	-13,655,705 57	13,560,647 83		01OCT01 -95,057 74	09OCT01	1 000000 00	-95,057 74
-13,000,000 000								
WBIE	094	13,655,705 57	13,560,647 83		01OCT01 95,057 74	10OCT01	1 000000 00	95,057 74
13,000,000 000								
WBIE	770	13,655 705 57	13,561,622 13		01OCT01 94,083 44	09OCT01	1 000000 00	94 083 44
13,000,000 000								
WBIE	770	-13,655,705 57	-13,561,622 13		01OCT01 -94 083 44	09OCT01	1 000000 00	-94,083 44
-13,000,000 000								
WBIE	092	13,682,110 52	13,604,538 69		09OCT01 77 571 83	16OCT01	1 000000 00	77,571 83
13 000,000 000								
WBIE	092	-13 682,110 52	13,604,538 69		09OCT01 -77,571 83	16OCT01	1 000000 00	-77,571 83
-13,000,000 000								
WBIE	246	13 633 750 00	13 450,413 89		15OCT01 -183,334 11	16OCT01	1 000000 00	-183 334 11
13,000 000 000								
WBIE	388	13,723,125 00	13,468,236 71		29OCT01 -254,888 29	30OCT01	1 000000 00	-254 888 29
13,000 000 000								
WBIE	650	13,708,410 56	13,692,145 09		29OCT01 16,265 47	13NOV01	1 000000 00	16 265 47
13,000,000 000								
WB12	035	19 847,756 25	19 798,292 22		06NOV01 49,464 03	08NOV01	1 000000 00	49,464 03
18 620,000 000								
WB1H	441	3,421,659 37	3,368,161 89		06NOV01 53,497 48	08NOV01	1 000000 00	53,497 48
3 210 000 000								
WB1Y	466	3,379,021 88	3,370,600 77		06NOV01 8 421 11	08NOV01	1 000000 00	8,421 11

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3,170,000 000								
WBIE	289	13 843 310 00	13 591,146 81		09NOV01 252,163 19	27NOV01	1 000000 00	252,163 19
13,000,000 000								
WBIE	531	13,843 310 00	13,591,146 81		09NOV01 252,163 19	27NOV01	1 000000 00	252,163 19
13,000,000 000								
WBIE	531	-13,843,310 00	-13,591 146 81		09NOV01 252 163 19	27NOV01	1 000000 00	-252,163 19
-13,000,000 000								
WBIE	288	13,380,145 87	13,813,705 47		26NOV01 -433,559 60	11DEC01	1 000000 00	-433,559 60
13,000,000 000								
WBIE	288	-13,380 145 87	-13 813,705 47		26NOV01 433 559 60	11DEC01	1 000000 00	433,559 60
-13,000,000 000								
WBIE	424	13,380,145 87	13,813,477 79		26NOV01 433,331 92	11DEC01	1 000000 00	433 331 92
13,000,000 000								
WB1H	645	4,825 035 00	4,859,877 80		05DEC01 -34,842 80	07DEC01	1 000000 00	-34 842 80
4,435,000 000								
WBIE	440	13,286 120 64	13,383 913 17		10DEC01 97,792 53	10JAN02	1 000000 00	-97,792 53
13 000,000 000								
WBIE	440	13,286 120 64	-13,383 913 17		10DEC01 97 792 53	10JAN02	1 000000 00	97,792 53
-13 000,000 000								
WB1H	793	10,232,810 00	10,481,531 85		20DEC01 248 721 85	21DEC01	1 000000 00	-248 721 85
10,000,000 000								
3134A46K4 TOTAL		180,316,299 40	179 910 312 72		-470,462 12 1		00	-470 462 12 1

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3134A4HF4	FEDERAL HOME LN MTC REFERENCE	2011/09/15	5 500		20NOV01	23NOV01	1 000000
WB1H	564	17,988,531 60	18,204,781 75		-214,250 15	00	-214,250 15
17,880,000 000							
3134A4HG2	FEDERAL HOME LN MTC REFERENCE	2003/09/15	3 500		14SEP01	17SEP01	1 000000
WB1H	822	50,011,500 00	49,976,064 00		35,436 00	00	35,436 00
50,000,000 000							
WB1Y	267	50,011,500 00	49,976,064 00		35,436 00	1 000000	35,436 00
50,000,000 000						00	
WB1Z	422	100,115,000 00	99,952,128 00		162,872 00	1 000000	162,872 00
100,000,000 000						00	
3134A4HG2	TOTAL	200,138,000 00	199,904,256 00		233,744 00 L	00	233,744 00 L
313401MQ1	FED HM LN PC	170086	2013/09/01	12 500	31DEC01	31DEC01	1 000000
WB1F	382	20,682 41	22,635 67		-1,953 26	00	-1,953 26
20,682 410							
WB1F	382	-20,682 41	-22,635 67		1,953 26	1 000000	1,953 26
CXL						00	
-20,682 410							
313401MQ1	TOTAL	00	00		00 L	00	00 L
31346SY67	FED HM LN PC	645233	2030/03/01	1 000	15JAN01	15JAN01	1 000000
WB1E	035	5,570 49	5,530 43		40 06	00	40 06
5,570 490							
WB1E	460	6,602 62	6,555 13		15FEB01	15FEB01	1 000000
6,602 620					47 49	00	47 49
WB1E	028	34,519 10	34,270 78		15MAR01	15MAR01	1 000000
34,519 100					248 32	00	248 32
WB1E	484	21,349 63	21,195 97		25JUL01	25JUL01	1 000000
21,349 630					153 66	00	153 66

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB1E	CXL	484	-21,349 63	-21,195 97	25JUL01	1 000000	-153 66
-21,349 630					-153 66	00	
WB1E	385	65,994 00	65,518 59		01DEC01	13FEB02	1 000000
65,994 000					475 41	00	475 41
31344SY47	TOTAL	112,686 21	111,874 93		811 28 L	00	811 28 L
31358JY1	FEDERAL NATL MTC ASS REMIC TR	2021/10/25	1 000		25OCT01	25OCT01	1 000000
WB1F	282	2,568 00	2,582 44		-14 44	00	-14 44
2,568 000							
31358PYV3	FEDERAL NATL MTC ASS REMIC TR	2007/08/25	1 000		01MAR01	01MAR01	1 000000
WB1E	234	00	803 29		-803 29	00	-803 29
68 000							
WB1E	380	76 29	759 92		25OCT01	25OCT01	1 000000
76 290					-683 63	00	-683 63
31358PYV3	TOTAL	76 29	1,563 21		-1,486 92 L	00	-1,486 92 L
31358SSW2	FEDERAL NATL MTC ASS PREASSIGN	2030/10/25	0 000		25JAN01	25JAN01	1 000000
WB1F	419	00	14,940 81		-16,940 81	00	-16,940 81
473,454 980							
WB1F	085	00	22,311 51		28FEB01	28FEB01	1 000000
623,553 000					-22,311 51	00	-22,311 51
WB1F	395	00	22,141 22		01MAR01	01MAR01	1 000000
618,793 860					-22,141 22	00	-22,141 22
WB1F	693	00	28,799 77		30APR01	30APR01	1 000000
804,884 550					-28,799 77	00	-28,799 77
WB1F	220	00	24,331 66		31MAY01	31MAY01	1 000000
680,011 350					-24,331 66	00	-24,331 66
WB1F					30JUN01	30JUN01	1 000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	535 761.546 590	00	27,249 09	-27,249 09			00	-27,249 09
.. WBIF ..	044 718.277 890	00	25,700 88	-25,700 88	31JUL01	31JUL01	1 000000 00	-25,700 88
.. WBIF ..	415 691.878 280	00	24,756 27	-24,756 27	31AUG01	31AUG01	1 000000 00	-24,756 27
.. WBIF ..	754 626.890 570	00	22,430 92	-22,430 92	30SEP01	30SEP01	1 000000 00	-22,430 92
.. WBIF ..	328 375.197 720	00	13,425 04	-13,425 04	31OCT01	31OCT01	1 000000 00	-13,425 04
.. WBIF ..	797 462.104 820	00	16,534 69	-16,534 69	30NOV01	30NOV01	1 000000 00	-16,534 69
.. WBIF ..	566 391.793 040	00	14,018 84	-14,018 84	31DEC01	31DEC01	1 000000 00	-14,018 84
31358SSW2	TOTAL	00	258,640 70	-258,640 70 L			00	-258,640 70 L
313589CNJ	FEDERAL	NATL MTG ASS DISC NTS	2001/03/02	0 010	02MAR01	02MAR01	1 000000	
.. WBIX ..	230 5,515 000 000	5,515,000 00	5,514,191 13	808 87			00	808 87
31359BZG5	FEDERAL	NATL MTG ASS REMIC TR	2019/05/25	5 850	23JAN01	23JAN01	1 000000	
.. WBIE ..	102 1 000	00	00	00			00	00
31359DH4B	FEDERAL	NATL MTG ASS REMIC TR	2023/04/25	7 000	01FEB01	01FEB01	1 000000	
.. WBIE ..	542 181,859 000	00	13,814 63	-13,814 63			00	-13,814 63
.. WBIE ..	230 36,093 000	00	4,895 11	-4,895 11	01MAR01	15MAR01	1 000000 00	-4,895 11
.. WBIE ..					31MAY01	31MAY01	1 000000	

WBZP	MONTHLY	WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001										PAGE 355 AS-OF DATE 31DEC01
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS				
	586 68,478 000			9,287 33	-9,287 33		00	-9,287 33				
.. WBIE ..	333 34,116 000			4,626 98	30JUN01 -4,626 98	30JUN01	1 000000 00	-4,626 98				
.. WBIE ..	662 34,033 690			4,615 82	31JUL01 -4,615 82	31JUL01	1 000000 00	-4,615 82				
.. WBIE ..	339 33,953 000			4,604 88	31AUG01 -4,604 88	31AUG01	1 000000 00	-4,604 88				
.. WBIE ..	025 33,871 000			4,593 75	30SEP01 -4,593 75	30SEP01	1 000000 00	-4,593 75				
.. WBIE ..	506 33,663 000	33,663 00		4,565 54	31OCT01 29,097 46	31OCT01	1 000000 00	29,097 46				
.. WBIE ..	CXL -33,663 000	-33,663 00		4,565 54	31OCT01 29,097 46	31OCT01	1 000000 00	-29,097 46				
.. WBIE ..	687 33,663 000			4,565 54	31OCT01 -4,565 54	31OCT01	1 000000 00	-4,565 54				
.. WBIE ..	394 32,868 400			4,457 78	30NOV01 -4,457 78	30NOV01	1 000000 00	4,457 78				
.. WBIE ..	380 32,092 000			4,352 48	31DEC01 -4,352 48	31DEC01	1 000000 00	-4,352 48				
31359DH4B	TOTAL			59,814 30	59,814 30 L		00	-59,814 30 L				
31359F2J6	FEDERAL	NATL MTG ASS REMIC TR	2023/12/25	6 500	29MAR01	30MAR01	1 000000					
.. WBIE ..	169 1,199,969 590	1,138,096 16		1,149,872 91	11,774 75		00	-11,774 75				
.. WBIE ..	CXL -1,199,969 590	-1,138,096 16		-1,149,872 91	29MAR01 11,774 75	30MAR01	1 000000 00	11,774 75				

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1E ..	254 1,206,469 420	1,144,260 84	1,151,397 54		29MAR01 -7,136 70	02APR01	1 000000 00	-7 136 70
.. WB1E ..	CXL 254 -1,206,469 420	-1,144,260 84	-1,151,397 54		29MAR01 7,136 70	02APR01	1 000000 00	7,136 70
.. WB1E ..	255 1,206,469 590	1,144,260 84	1,151,397 71		29MAR01 -7,136 07	06APR01	1 000000 00	-7,136 07
31359F2J6	TOTAL	1,144,260 84	1,151,397 71		-7,136 07 1		00	-7,136 07 1
31359G0B1	FEDERAL MATL MTG ASS SER 1993	2013/12/25 6 500			20SEP01	25SEP01	1 000000	
.. WB1E ..	572 3,128,000 000	3,145 595 00	2,931,468 35		214,126 65		00	214,126 65
31359GJAS	FEDERAL MATL MTG ASS REMIC TR	2008/05/25 6 500			25JAN01	25JAN01	1 000000	
.. WB1E ..	236 1,637 480	00	142 30		-142 30		00	-142 30
.. WB1E ..	CXL 236 -1,637 480	00	-142 30		25JAN01 142 30	25JAN01	1 000000 00	142 30
.. WB1E ..	237 27,625 000	00	2,400 78		25JAN01 -2,400 78	25JAN01	1 000000 00	-2,400 78
.. WB1E ..	544 26,503 000	00	2,301 52		01FEB01 -2,301 52	01FEB01	1 000000 00	-2,301 52
.. WB1E ..	231 19,221 000	00	1,663 40		01MAR01 -1,663 40	01MAR01	1 000000 00	-1,663 40
.. WB1E ..	587 27,608 640	00	2,363 82		31MAY01 -2,363 82	31MAY01	1 000000 00	-2,363 82
.. WB1E ..	332 13,187 000	00	1,124 80		30JUN01 -1,124 80	30JUN01	1 000000 00	-1,124 80
.. WB1E ..					31JUL01	31JUL01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	664 12,790 240	00	1,086 74		-1,086 74		00	-1,086 74
.. WB1E ..	338 12,405 000	00	1,049 83		31AUG01 -1,049 83	31AUG01	1 000000 00	-1,049 83
.. WB1E ..	026 996 000	00	83 95		30SEP01 -83 95	30SEP01	1 000000 00	-83 95
.. WB1E ..	480 11,037 000	00	926 40		31OCT01 -926 40	31OCT01	1 000000 00	-926 40
.. WB1E ..	CXL 480 -11,037 000	00	-926 40		31OCT01 926 40	31OCT01	1 000000 00	926 40
.. WB1E ..	486 22,705 000	00	1,905 77		31OCT01 -1,905 77	31OCT01	1 000000 00	-1,905 77
.. WB1E ..	395 11,315 180	00	945 71		30NOV01 945 71	30NOV01	1 000000 00	-945 71
.. WB1E ..	381 10,972 000	00	913 02		31DEC01 -913 02	31DEC01	1 000000 00	-913 02
31359GJAS	TOTAL	00	15,839 34		-15,839 34 1		00	-15,839 34 1
31359GLC8	FEDERAL MATL MTG ASS REMIC TR	2023/02/25 0 000			25JAN01	25JAN01	1 000000	
.. WB1E ..	240 18,694 860	00	1,217 46		-1,217 46		00	-1,217 46
.. WB1E ..	545 17,476 000	00	1,138 00		01FEB01 -1,138 00	01FEB01	1 000000 00	-1,138 00
.. WB1E ..	233 17,455 000	00	1,136 22		01MAR01 -1,136 22	01MAR01	1 000000 00	-1,136 22
.. WB1E ..	589 34,845 540	00	2,266 41		31MAY01 -2,266 41	31MAY01	1 000000 00	-2,266 41

WB2C

MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Statement 28

AS-OF DATE 31DEC01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1E ..	330 17,390 000	00	1,130 66	30JUN01 -1,130 66	30JUN01	1 000000 00	-1,130 66
.. WB1E ..	665 17,370 910	00	1 128 99	31JUL01 -1,128 99	31JUL01	1 000000 00	-1,128 99
.. WB1E ..	336 17,349 000	00	1 127 13	31AUG01 -1,127 13	31AUG01	1 000000 00	-1,127 13
.. WB1E ..	027 17,330 000	00	1 125 48	30SEP01 -1,125 48	30SEP01	1 000000 00	-1 125 48
.. WB1E ..	485 17,309 000	00	1 123 67	31OCT01 -1,123 67	31OCT01	1 000000 00	-1,123 67
.. WB1E ..	396 17,288 060	00	1,121 89	30NOV01 -1,121 89	30NOV01	1 000000 00	-1,121 89
.. WB1E ..	378 17,268 000	00	1,120 13	31DEC01 -1,120 13	31DEC01	1 000000 00	-1 120 13
31359GLCB TOTAL		00	13 636 04	-13,636 04 L		00	-13,636 04 L
31359MDJ9 FEDERAL NATL MTG ASS NT		2000/02/15	5 750	16FEB01	21FEB01	1 000000	
.. WB1H ..	617 250,000 000	249,911 47	232,056 54	17,854 93		00	17,854 93
31359MEG4 FEDERAL NATL MTG ASS BENCHMARK 2003/11/14		4 750		29JUN01	06JUL01	1 000000	
.. WB1U ..	532 50,000,000 000	49,973,000 00	50,141,654 78	-168,654 78		00	-168 654 78
.. WB1H ..	249 5 000 000 000	5 000 585 00	4,952,014 40	48,578 60	03JUL01 06JUL01	1 000000 00	48,578 60
.. WB1U ..	778 50 000 000 000	50,503,000 00	50,136 773 61	366,224 39	01AUG01 02AUG01	1 000000 00	366,226 39

WB2C

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WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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AS-OF DATE 31DEC01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31359MEG4 TOTAL		5 000,585 00	4 952,014 40	48,578 60 L		00	48 578 60 L
		100,476 000 00	100,278,428 39	197,571 61 S		00	197,571 61 S
31359MEM1 FEDERAL NATL MTG ASS BENCHMARK 2004/02/13		5 125		22AUG01	23AUG01	1 000000	
.. WB1U ..	206 50,000 000 000	50,881 000 00	50,298,197 77	582,802 23		00	582 802 23
31359MEX7 FEDERAL NATL MTG ASS CONS BD 2004/08/15		6 500		22FEB01	26FEB01	1 000000	
.. WB1H ..	651 10,000,000 000	10,349 600 00	9,810,429 80	539 170 20		00	539,170 20
31359MEY5 FEDERAL NATL MTG ASSN 2009/09/15		6 425		01FEB01	02FEB01	1 000000	
.. WB1Q ..	553 1,250,000 000	1,327,912 50	1,304,760 21	23,152 29		00	23 152 29
.. WB1H ..	708 4,270,000 000	4,529,202 34	4,458,200 52	71,001 82	02MAR01 06MAR01	1 000000 00	71,001 82
.. WB1H ..	124 3 000,000 000	3 172,170 00	3,143,591 14	28,578 86	27MAR01 29MAR01	1 000000 00	28 578 86
.. WB1H ..	477 5 170,000 000	5,458 692 80	5 454,356 33	4,336 47	09MAY01 11MAY01	1 000000 00	4,336 47
31359MEY5 TOTAL		13,160,065 14	13,056 147 99	103,917 15 L		00	103,917 15 L
		1,327,912 50	1,304,760 21	23,152 29 S		00	23 152 29 S
31359MFH1 FEDERAL NATL MTG ASSN 2005/02/15		7 125		22FEB01	26FEB01	1 000000	
.. WB1H ..	647 2 000,000 000	2,116 920 00	2 017,550 36	99,369 44		00	99,369 44

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31359MFV0	FEDERAL	NATL MTG ASSN	2005/07/15	7 000	22FEB01	26FEB01	1 000000	
.. WB1H ..	646	5,286,700 00	5,227,444 82		59,235 18		00	59,235 18
5,000,000 000								
.. WB1H ..	241	16,554,600 00	16,062,582 23		100CT01	120CT01	1 000000	492,017 77
15,000,000 000					492,017 77		00	
31359MFV0	TOTAL	21,841,300 00	21,290,047 05		551,252 95 L		00	551,252.95 L
31359MFZ1	FEDERAL	NATL MTG ASSN	2002/08/15	6 750	02JUL01	03JUL01	1 000000	
.. WB1U ..	354	51,440,500 00	51,261,247 24		179,252 76		00	179,252 76
50,000,000 000								
.. WB1U ..	CXL 354	-51,440,500 00	-51,261,247 24		02JUL01	03JUL01	1 000000	-179,252 76
-50,000,000 000					-179,252 76		00	
.. WB1U ..	355	51,440,500 00	51,261,247 24		02JUL01	03JUL01	1 000000	179,252 76
50,000,000 000					179,252 76		00	
.. WB1U ..	CXL 355	51,440,500 00	-51,261,247 24		02JUL01	03JUL01	1 000000	-179,252 76
-50,000,000 000					-179,252 76		00	
.. WB1U ..	358	51,440,500 00	51,261,247 24		02JUL01	03JUL01	1 000000	179,252 76
50,000,000 000					179,252 76		00	
.. WB1U ..	359	51,440,500 00	51,261,247 24		02JUL01	03JUL01	1 000000	179,252 76
50,000,000 000					179,252 76		00	
31359MFZ1	TOTAL	102,881,000 00	102,522,494 48		358,505 52 S		00	358,505 52 S
31359MGG2	FEDERAL	NATL MTG ASSN	2002/10/15	6 375	27MAR01	29MAR01	1 000000	
.. WB1H ..	126	3,813,334 80	3,787,129 20		26,205 60		00	26,205 60
3,720,000 000								
.. WB1U ..	078	51,496,500 00	51,214,934 42		15JUN01	18JUN01	1 000000	281,565 58
50,000,000 000					281,565 58		00	

 STATE STREET
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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1U ..	CXL 078	-51,496,500 00	-51,214,934 42		15JUN01	18JUN01	1 000000	-281,565 58
-50,000,000 000					-281,565 58		00	
.. WB1U ..	084	51,496,500 00	51,214,934 42		15JUN01	18JUN01	1 000000	281,565 58
50,000,000 000					281,565 58		00	
31359MGG2	TOTAL	3,813,334 80	3,787,129 20		26,205 60 L		00	26,205 60 L
		51,496,500 00	51,214,934 42		281,565 58 S		00	281,565 58 S
31359MGH0	FEDERAL	NATL MTG ASSN	2007/10/15	6 625	25APR01	27APR01	1 000000	
.. WB1H ..	348	5,293,300 00	5,190,970 05		102,329 95		00	102,329 95
5,000,000 000								
31359MGJ4	FEDERAL	NATL MTG ASSN	2010/11/15	6 625	12JUL01	18JUL01	1 000000	
.. WB1H ..	322	648,502 64	637,761 06		10,741 58		00	10,741 58
620,000 000								
.. WB1H ..	CXL 322	-648,502 64	-637,761 06		12JUL01	18JUL01	1 000000	-10,741 58
-620 000 000					-10,741 58		00	
.. WB1H ..	381	650,311 80	637,753 32		12JUL01	20JUL01	1 000000	12,558 48
620,000 000					12,558 48		00	
31359MGJ6	TOTAL	650,311 80	637,753 32		12,558 48 L		00	12,558 48 L
31359MGH9	FEDERAL	NATL MTG ASSN	2005/12/15	6 000	07FEB01	08FEB01	1 000000	
.. WB1H ..	467	5,107,812 50	5,114,831 53		-7,019 03		00	-7,019 03
5,000,000 000								
31359MG14	FEDERAL	NATL MTG ASSN	2011/02/01	6 250	30APR01	02MAY01	1 000000	
.. WB1H ..	383	7,228,633 20	7,312,571 84		-83,938 64		00	-83,938 64
7,240,000 000								

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE	BASE	CURR GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	BASE	BASE
31359MG20	FEDERAL NATL MTG ASSN	2011/02/17	6 250	23APR01	24APR01	1 000000	
.. WB1A ..	719 24,937,500 00	25 000,000 00	-62 500 00			00	-62,500 00
25,000,000 000							
31359MHA4	FEDERAL NATL MTG ASSN	2003/02/14	5 000	09AUG01	10AUG01	1 000000	
.. WB1U ..	019 50,835,000 00	50,570,324 02	264,675 98			00	264,675 98
50,000,000 000							
31359MHB2	FEDERAL NATL MTG ASSN	2004/02/15	5 500	25SEP01	27SEP01	1 000000	
.. WB1H ..	129 2,065,433 50	1,979,128 80	86 304 70			00	86,304 70
1,970,000 000							
.. WB2F ..	091 2,110,425 00	2,046,310 19	64 314 81	04OCT01	05OCT01	1 000000	64,314 81
2 000 000 000						00	
31359MHB2	TOTAL						
-----	4,176 050 50	4,025,438 99	150,619 51 L			00	150,619 51 L
31359MHK2	FEDERAL NATL MTG ASSN	2011/03/15	5 500	01MAY01	02MAY01	1 000000	
.. WB1H ..	390 4 824,980 00	4 839,465 58	-14,485 58			00	-14,485 58
5 000,000 000							
31359MJG9	FEDERAL NATL MTG ASS DTD	2003/05/15	4 625	09AUG01	10AUG01	1 000000	
.. WB1U ..	015 50,544,213 55	49,968,211 41	578,002 14			00	578,002 14
50,000,000 000							
31359MJH7	FEDERAL NATL MTG ASSN	2011/05/15	6 000	30MAY01	01JUN01	1 000000	
.. WB1H ..	750 2,194 007 80	2,215,391 89	-21 384 09			00	-21,384 09
2,230,000 000							
.. WB1H ..	130 1 458,396 17	1,579 833 05	78,563 12	25SEP01	27SEP01	1 000000	78,563 12
1,590,000 000						00	
.. WB1H ..	292 1,901,885 40	1,793,874 77	108,010 63	14OCT01	18OCT01	1 000000	108,010 63
1,800,000 000						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE	BASE	CURR GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	BASE	BASE	BASE	BASE
31359MJH7	TOTAL						
-----	5,754,289 37	5,589 099 71	165 189 46 L			00	165,189 46 L
31359MLH4	FEDERAL NATL MTG ASSN	2006/10/15	4 375	13NOV01	14NOV01	1 000000	
.. WB1E ..	496 13,672,665 00	13 609,687 50	62,977 50			00	62,977 50
13,500,000 000							
.. WB1E ..	496 -13,672,665 00	13,609,687 50	-62 977 50	13NOV01	14NOV01	1 000000	-62,977 50
-13,500 000 000						00	
.. WB1E ..	700 13,672 665 00	13 609 687 50	62,977 50	13NOV01	14NOV01	1 000000	62,977 50
13,500,000 000						00	
.. WB1E ..	328 13,593,137 72	13,250 082 93	343,054 79	14NOV01	30NOV01	1 000000	343,054 79
13,500,000 000						00	
31359MLH4	TOTAL						
-----	27,265,802 72	26,859,770 43	406,032 29 L			00	406,032 29 L
31359QYB4	FEDERAL NATL MTG ASS REMIC TR	2027/10/18	7 000	18JAN01	18JAN01	1 000000	
.. WB1E ..	239 00	8 161 50	-8,161 50			00	-8,161 50
29,786 040							
.. WB1E ..	543 00	8,144 82	8,144 82	01FEB01	01FEB01	1 000000	8,144 82
29,711 000						00	
.. WB1E ..	232 00	8,133 19	-8,133 19	01MAR01	31MAR01	1 000000	8,133 19
29,637 000						00	
.. WB1E ..	588 00	16 257 03	-16,257 03	31MAY01	31MAY01	1 000000	-16,257 03
59,050 440						00	
.. WB1E ..	331 00	8,107 02	-8,107 02	30JUN01	30JUN01	1 000000	8,107 02
29,415 000						00	
.. WB1E ..	666 00	8,095 39	-8,095 39	31JUL01	31JUL01	1 000000	-8,095 39
29,340 440						00	
.. WB1E ..				31AUG01	31AUG01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE	NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR	NET SECTY NET BAS	GN/LN GN/LN
	337		00		8,084 36	-8,084 36		00		-8,084 36
29,268 000										
.. WBIE ..	028		00		8,073 47	-8,073 47	30SEP01	1 000000		-8,073 47
29,196 000								00		
.. WBIE ..	484		00		8,062 34	-8,062 34	31OCT01	1 000000		-8,062 34
29,123 000								00		
.. WBIE ..	397		00		8,051 47	-8,051 47	30NOV01	1 000000		-8,051 47
29,050 800								00		
.. WBIE ..	382		00		8,040 71	-8,040 71	31DEC01	1 000000		-8,040 71
28,979 000								00		
31359QYB4	TOTAL		00		97,211 30	-97,211 30 L		00		-97,211 30 L
31359QYV0	FEDERAL NATL MTG ASS REMIC TR		00	2027/05/18	0 000	18JAN01	18JAN01	1 000000		
.. WBIF ..	420		00		6,556 80	-6,556 80		00		-6,556 80
119,441 100										
.. WBIF ..	027		00		1,105 03	-1,105 03	01FEB01	1 000000		-1,105 03
20,107 580								00		
.. WBIF ..	027		00		-1,105 03	1,105 03	01FEB01	1 000000		1,105 03
-20,107 580								00		
.. WBIF ..	029		00		13,784 84	-13,784 84	01FEB01	1 000000		-13,784 84
250,832 010								00		
.. WBIF ..	396		00		12,413 73	-12,413 73	01MAR01	1 000000		-12,413 73
225,327 220								00		
.. WBIF ..	695		00		16,244 19	-16,244 19	01APR01	1 000000		-16,244 19
294,127 560								00		
.. WBIF ..	222		00		14,880 04	-14,880 04	31MAY01	1 000000		-14,880 04
248,478 470								00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE	NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR	NET SECTY NET BAS	GN/LN GN/LN
.. WBIF ..	536		00		18,091 91	-18,091 91	30JUN01	1 000000		-18,091 91
325,631 510								00		
.. WBIF ..	045		00		14,503 68	-14,503 68	31JUL01	1 000000		-14,503 68
260,381 700								00		
.. WBIF ..	416		00		16,159 52	-16,159 52	31AUG01	1 000000		-16,159 52
289,379 220								00		
.. WBIF ..	755		00		15,329 75	-15,329 75	30SEP01	1 000000		-15,329 75
273,840 300								00		
.. WBIF ..	329		00		12,066 53	-12,066 53	31OCT01	1 000000		-12,066 53
214,991 370								00		
.. WBIF ..	798		00		16,155 31	-16,155 31	30NOV01	1 000000		-16,155 31
287,123 700								00		
.. WBIF ..	367		00		15,566 29	-15,566 29	31DEC01	1 000000		-15,566 29
275,934 520								00		
31359QYV0	TOTAL		00		171,752 59	-171,752 59 L		00		-171,752 59 L
31359Q4V3	FEDERAL NATL MTG ASS PREASSIGN 2020/07/18		00		1 000	20AUG01	20AUG01	1 000000		
.. WBIF ..	324		329 34		329 79	- 45		00		- 45
329 340										
31359SBP4	FEDERAL NATL MTG ASS PREASSIGN 2030/02/25		00		7 000	15MAR01	20MAR01	1 000000		
.. WBIE ..	018		41,282,628 75		41,213,129 38	69,499 37		00		69,499 37
40,436,000 000										
31359SEH8	FEDERAL NATL MTG ASS PREASSIGN 2015/10/25		00		6 000	25MAR01	25MAR01	1 000000		
.. WB1U ..	472		113,629 10		112 890 15	738 95		00		738 95
113,629 100										
.. WB1U ..	090		140,386 10		139,474 98	911 12	24APR01	1 000000		911 12
140,386 100								00		

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1U ..	579 126.061 600	126.061 60	125.245 04	25MAY01 816 56	25MAY01	1 000000 00	816 56
.. WB1U ..	286 125.435 200	125.435 20	124.624 35	01JUN01 810 85	25JUN01	1 000000 00	810 85
.. WB1U ..	690 124.812 100	124.812 10	124.006 86	24JUL01 805 24	25JUL01	1 000000 00	805 24
.. WB1U ..	244 124.192 200	124.192 20	123.391 43	25AUG01 800 77	27AUG01	1 000000 00	800 77
31359SEMB TOTAL		754,516 30	749,632 81	4,883 49 S		00	4,883 49 S
31359W6B2	FED NATL MTG ASS GTD REMIC TR	2023/03/25	0 000	25JAN01	25JAN01	1 000000	
.. WB1F ..	421 68,700 660	00	4,164 98	-4,164 98		00	-4,164 98
.. WB1F ..	394 201,614 280	00	12 222 87	-12,222 87	01MAR01	1 000000 00	-12,222 87
.. WB1F ..	698 91,929 040	00	5,573 20	-5 573 20	01APR01	1 000000 00	-5,573 20
.. WB1F ..	218 118,348 810	00	7 174 90	-7,174 90	31MAY01	1 000000 00	-7,174 90
.. WB1F ..	537 165 747 470	00	10,048 44	-10,048 44	30JUN01	1 000000 00	-10,048 44
.. WB1F ..	846 93,924 320	00	5,694 28	-5 694 28	31JUL01	1 000000 00	-5 694 28
.. WB1F ..	417 139,225 400	00	8,440 54	-8 440 54	31AUG01	1 000000 00	-8 440 54
.. WB1F ..	756	00	9,132 43	-9,132 43	30SEP01	1.000000 00	-9,132 43

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	150,638 000						
.. WB1F ..	330 105 018 550	00	6,366 75	-6,366 75	31OCT01	1 000000 00	-6,366 75
.. WB1F ..	799 126 920 410	00	7,694 55	-7 694 55	30NOV01	1 000000 00	-7,694 55
.. WB1F ..	368 82,294 590	00	4,989 11	-4,989 11	31DEC01	1 000000 00	-4,989 11
31359W6B2 TOTAL		00	81,502 05	-81,502 05 L		00	-81,502 05 L
31359X3H0	FEDERAL NATL MTG ASS REMIC TR	2029/10/25	0 000	25MAR01	25MAR01	1 000000	
.. WB1F ..	398 251,037 720	00	12,512 66	-12,512 66		00	-12,512 66
.. WB1F ..	696 286,860 540	00	14,298 21	-14,298 21	01APR01	1 000000 00	14 298 21
.. WB1F ..	225 354,100 140	354,100 14	17,649 68	336,450 46	31MAY01	1 000000 00	336,450 46
.. WB1F ..	CXL 225 354,100 140	-354 100 14	-17,649 68	-336,450 46	31MAY01	1 000000 00	-336 450 46
.. WB1F ..	226 354,100 148	00	17 649 68	-17 649 68	31MAY01	1 000000 00	17,649 68
.. WB1F ..	547 355,021 500	00	17,695 60	-17,695 60	30JUN01	1 000000 00	-17 695 60
.. WB1F ..	847 193,844 340	00	9,661 93	-9,661 93	31JUL01	1 000000 00	9,661 93
.. WB1F ..	418 250,316 640	00	12 476 72	-12,476 72	31AUG01	1 000000 00	-12,476 72

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE COST	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1F **	757		00	10,875 28		30SEP01	30SEP01	1 000000	-10,875 28
	218,187 360					-10,875 28		00	
** WB1F **	331		00	8,857 61		31OCT01	31OCT01	1 000000	-8,857 61
	177,707 640					-8,857 61		00	
** WB1F **	801		00	7,741 75		30NOV01	30NOV01	1 000000	-7,741 75
	155,320 380					-7,741 75		00	
** WB1F **	349		00	6,914 20		31DEC01	31DEC01	1 000000	-6,914 20
	138,717 540					-6,914 20		00	
31359X3H0	TOTAL		00	118,683 64		-118,683 64 L		00	-118,683 64 L
31361U3G4	FNMA POOL		042199	2017/03/01	8 500	25JUN01	07AUG01	1 000000	
** WB1F **	873		80 88	84 11		-3 23		00	-3 23
	80 880								
** WB1F **	375		116 68	121 34		25AUG01	25AUG01	1 000000	4 66
	116 680					-4 66		00	
31361U3G4	TOTAL		197 56	205 45		-7 89 L		00	-7 89 L
31363WHM0	FNMA POOL		100235	2021/04/01	9 500	25MAR01	26MAR01	1 000000	
** WB1H **	120		1,442 63	1,557 09		-114 46		00	-114 46
	1 442 630								
31364F5V9	FEDERAL NATL MTG ASSN MTN		2008/08/28	6 090		28AUG01	28AUG01	1 000000	
** WB1A **	434		50,000,000 00	50,022,258 16		-22,258 16		00	-22,258 16
	50,000,000 000								
** WB1A **	CXL 434		-50,000,000 00	-50,022,258 16		22,258 16		1 000000	22,258 16
	-50,000,000 000							00	
** WB1A **	458		50,000,000 00	50 022,258 16		-22,258 16		1 000000	-22,258 16
	50,000,000 000							00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	NET PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE COST	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31364F5V9	TOTAL		50,000,000 00	50,022,258 16		-22,258 16 L		00	-22,258 16 L
31364GCW7	FEDERAL NATL MTG ASSN MTN		2003/10/16	5 340		16OCT01	16OCT01	1 000000	
** WB1A **	674		20,000,000 00	19 488,118 91		511,881 09		00	511,881 09
	20,000,000 000								
31364GG94	FEDERAL NATL MTG ASS DTD		2001/04/19	5 250		02APR01	02APR01	1 000000	
** WB1U **	537		10,000,000 00	9,999,237 23		762 77		00	762 77
	10,000,000 000								
31364GJ26	FEDERAL NATL MTG ASS PREASSIGN		2004/04/23	5 875		23APR01	23APR01	1 000000	
** WB1A **	718		15,000,000 00	14,992,341 42		7,658 58		00	7,658 58
	15 000,000 000								
31364GM97	FEDERAL NATL MTG ASS PREASSIGN		2002/05/04	5 670		08MAR01	08MAR01	1 000000	
** WB1U **	235		10,000,000 00	9,985,869 09		14,130 91		00	14,130 91
	10,000,000 000								
31364GT41	FEDERAL NATL MTG ASS PREASSIGN		2002/06/07	6 010		15FEB01	15FEB01	1 000000	
** WB1U **	716		10,000,000 00	9,993,906 05		6,093 95		00	6,093 95
	10,000,000 000								
** WB1U **	749		10,000,000 00	9,993,906 04		6,093 96		1 000000	6,093 96
	10,000,000 000							00	
** WB1U **	CXL 749		-10,000,000 00	-9,993,906 04		-6 093 96		1 000000	-6,093 96
	-10,000,000 000							00	
31364GT41	TOTAL		10,000,000 00	9,993,906 05		6,093 95 S		00	6,093 95 S
31364GZC6	FEDERAL NATL MTG ASSN MTN		2002/03/20	5 750		23FEB01	23FEB01	1 000000	
** WB1U **	058		10,000,000 00	9 998,141 27		1,858 73		00	1,858 73
	10 000,000 000								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31364HL21	FEDERAL NATL MTG ASS SHBS TR 0	2023/09/01	8 500	01JAN01	01JAN01	1 000000	
.. WBIF ..	428	00	4.182 01	-4.182 01	00		-4.182 01
22.066 290							
.. WBIF ..	032	00	4.753 44	-4.753 44	00		-4.753 44
16.967 100							
.. WBIF ..	386	00	7.176 43	-7.176 43	00		-7.176 43
25.615 830							
.. WBIF ..	700	00	10.893 13	-10.893 13	00		-10.893 13
38.882 330							
.. WBIF ..	214	00	11.745 50	-11.745 50	00		-11.745 50
41.924 810							
.. WBIF ..	538	45.773 19	12.823 64	32.949 55	00		32.949 55
45.773 190							
.. WBIF ..	CXL 538	-45.773 19	12.823 64	-32.949 55	00		-32.949 55
-45.773 190							
.. WBIF ..	548	00	12.823 64	-12.823 64	00		-12.823 64
45.773 190							
.. WBIF ..	048	00	12.890 29	-12.890 29	00		-12.890 29
46.011 060							
.. WBIF ..	419	00	13.811 01	-13.811 01	00		-13.811 01
49.297 520							
.. WBIF ..	758	00	11.084 18	-11.084 18	00		-11.084 18
59.564 280							
.. WBIF ..	332	00	9.001 12	-9.001 12	00		-9.001 12
32.283 350							

STATE SPIN

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE	CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
.. WBIF ..	002	00	11.305 66	-11.305 66	00		-11.305 66
40.672 400							
.. WBIF ..	370	00	11.175 14	11 175 14	00		-11.175 14
40.202 840							
31364HL21	TOTAL	00	122.841 55	-122.841 55 L	00		-122.841 55 L

31364HNB6	FEDERAL NATL MTG ASS SHBS TR 0	2026/11/01	9 000	01JAN01	01JAN01	1 000000	
.. WBIF ..	423	00	1.030 31	-1.030 31	00		-1.030 31
3.698 250							
.. WBIF ..	CXL 423	00	-1.030 31	1 030 31	00		1.030 31
-3.698 250							
.. WBIF ..	424	00	1.030 31	-1 030 31	00		-1.030 31
3.698 260							
.. WBIF ..	033	00	1.001 74	-1.001 74	00		-1.001 74
3.595 700							
.. WBIF ..	388	00	1.326 57	-1 326 57	00		-1.326 57
4.761 650							
.. WBIF ..	703	00	1.554 41	-1.554 41	00		-1.554 41
5.579 500							
.. WBIF ..	216	00	1.626 97	-1.626 97	00		-1.626 97
5 839 940							
.. WBIF ..	539	00	1.641 40	-1 641 40	00		-1.641 40
5.891 720							
.. WBIF ..	049	00	1.950 85	-1 950 85	00		-1.950 85
7.002 490							
.. WBIF ..	420	00	1 539 88	1 539 88	00		-1.539 88

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	5,527 340						
WBIF	759	00	1,469 67	30SEP01 -1,469 67	30SEP01	1 000000 00	-1,469 67
	5,275 300						
WBIF	333	00	1,135 32	31OCT01 -1,135 32	31OCT01	1 000000 00	-1,135 32
	4,075 180						
WBIF	003	00	1,491 47	30NOV01 -1,491 47	30NOV01	1 000000 00	-1,491 47
	6,071 460						
WBIF	371	00	1,406 33	31DEC01 -1,406 33	31DEC01	1 000000 00	-1,406 33
	5,745 050						
31364HNR6	TOTAL	00	17,574 92	-17 574 92 L		00	-17,574 92 L
31364HR4	FEDERAL NATL MTG ASS SMBS TR 0 2027/11/01	0 000		01JAN01	01JAN01	1 000000	
WBIF	427	00	2,461 20	-2,461 20		00	-2,461 20
	9,422 420						
WBIF	031	00	5,112 22	01FEB01 -5,112 22	01FEB01	1 000000 00	-5,112 22
	10,084 700						
WBIF	387	00	4,749 45	01MAR01 -4,749 45	01MAR01	1 000000 00	-4,749 45
	16,786 460						
WBIF	701	00	7,268 50	01APR01 -7,268 50	01APR01	1 000000 00	-7,268 50
	25,466 750						
WBIF	215	00	8,232 38	31MAY01 -8,232 38	31MAY01	1 000000 00	-8,232 38
	29,018 620						
WBIF	414	135,421 70	204,190 61	14JUN01 -68,768 91	14JUN01	1 000000 00	-68,768 91
	704,633 250						
WBIF	050	00	7 927 49	31JUL01 -7,927 49	31JUL01	1 000000 00	-7,927 49
	27,892 540						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31364HR4	TOTAL	135,421 70	240,141 85	-104,720 15 L		00	-104,720 15 L
31364HS65	FEDERAL NATL MTG ASS SMBS TR 0 2024/04/01	0 000		01JAN01	01JAN01	1 000000	
WBIF	425	00	256 11	-256 11		00	-256 11
	907 530						
WBIF	034	00	323 00	01FEB01 -323 00	01FEB01	1 000000 00	-323 00
	1,143 160						
WBIF	389	00	353 04	01MAR01 -353 04	01MAR01	1 000000 00	-353 04
	1,247 950						
WBIF	705	00	517 74	01APR01 -517 74	01APR01	1 000000 00	-517 74
	1,827 880						
WBIF	217	00	567 91	31MAY01 -567 91	31MAY01	1 000000 00	-567 91
	2,000 060						
WBIF	540	00	727 04	30JUN01 -727 04	30JUN01	1 000000 00	-727 04
	2,557 230						
WBIF	051	00	609 28	31JUL01 -609 28	31JUL01	1 000000 00	-609 28
	2,140 280						
WBIF	421	00	573 16	31AUG01 -573 16	31AUG01	1 000000 00	-573 16
	2,010 790						
WBIF	740	00	568 70	30SEP01 -568 70	30SEP01	1 000000 00	-568 70
	1,992 540						
WBIF	334	00	490 93	31OCT01 -490 93	31OCT01	1 000000 00	-490 93
	1,717 820						
WBIF	004	00	645 93	30NOV01 -645 93	30NOV01	1 000000 00	-645 93
	2,257 210						
WBIF				31DEC01 -1,000,000	31DEC01	1 000000 00	-1,000,000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
372	00	729 89	-729 89	00	-729 89		
2,547 180							
31364HS65	TOTAL	00	6,362 73	-6,362 73 L	00	-6 362 73 L	
31364JN82	FEDERAL NATL MTG ASS SHBS TR 0 2030/05/01 8 000	01MAR01	01MAR01	1 000000			
** WBIF **	390	00	53,665 61	-53,665 61	00	-53,665 61	
310,475 520							
** WBIF **	694	00	64,922 85	-64,922 85	01APR01	-64,922 85	
375,683 780					01APR01		
** WBIF **	212	00	60,619 71	-60,619 71	31MAY01	-60,619 71	
350,783 140					31MAY01		
** WBIF **	541	00	55,643 23	-55,643 23	30JUN01	-55,643 23	
321,986 120					30JUN01		
** WBIF **	852	00	53 167 86	-53,167 86	31JUL01	-53 167 86	
307,662 090					31JUL01		
** WBIF **	422	00	40,536 28	-40,536 28	31AUG01	-40,536 28	
234,568 000					31AUG01		
** WBIF **	761	00	38 747 30	-38,747 30	30SEP01	-38,747 30	
224,215 840					30SEP01		
** WBIF **	335	00	30 815 62	-30 815 62	31OCT01	-30,815 62	
178,318 190					31OCT01		
** WBIF **	885	00	43 040 19	-43,040 19	30NOV01	-43 040 19	
254,742 370					30NOV01		
** WBIF **	373	00	206,489 16	-206,489 16	31DEC01	-206,489 16	
1,251 449 460					31DEC01		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31364JN82	TOTAL	00	647,647 81	-647,647 81 L	00	-647 647 81 L	
31364J129	FEDERAL NATL MTG ASS SHBS TR 0 2030/06/01 8 000	31AUG01	31AUG01	1 000000			
** WBIF **	425	00	35,705 76	35,705 76	00	-35,705 76	
211,589 690							
** WBIF **	762	00	15,892 77	-15,892 77	30SEP01	-15,892 77	
94,179 370					30SEP01		
** WBIF **	334	00	12 132 16	-12,132 16	31OCT01	-12,132 16	
71 894 270					31OCT01		
** WBIF **	806	00	15,667 92	-15,667 92	30NOV01	-15,667 92	
92,846 960					30NOV01		
** WBIF **	374	00	16,238 58	-16,238 58	31DEC01	-16,238 58	
96,228 600					31DEC01		
31364J129	TOTAL	00	95 637 19	-95,637 19 L	00	-95 637 19 L	
31364KSD3	FEDERAL NATL MTG ASSN	2001/08/03	6 890	29MAR01	30MAR01	1 000000	
** WB1U **	507	50 350,000 00	49,993,431 02	356,568 98	00	356 568 98	
50 000,000 000							
31364KVK3	FEDERAL NATL MTG ASSN MTM	2001/09/18	6 640	29MAR01	30MAR01	1 000000	
** WB1U **	508	40 354 400 00	39,992 967 85	361,432 15	00	361,432 15	
40,000,000 000							
31365WJN4	FNMA POOL 139869	2021/11/01	1 000	25OCT01	25OCT01	1 000000	
** WB2J **	464	69,619 50	70,503 97	-884 47	00	-884 47	
49,619 500							
** WB2J **	464	69,619 50	-70 503 97	884 47	25OCT01	884 47	
-49,619 500					25OCT01		
** WB2J **	487	69,619 50	70 489 74	-870 24	25OCT01	-870 24	
69 619 500					25OCT01		

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB2J **	629 3,244 030	3,422 03	2021/11/01	4 459 3,284 43	25OCT01 137 60	25OCT01	1 000000 00	137 60
** WB2J **	CXL 629 -3,244 030	-3,422 03		-3,284 43	-137 60	25OCT01	1 000000 00	-137 60
** WB2J **	699 3,244 030	3,244 03		3,284 43	-40 40	25DEC01	1 000000 00	-40 40
** WB2J **	571 9,538 160	9,538 16		9,456 44	-118 28	25NOV01	1 000000 00	-118 28
31345WJMA	TOTAL	82,401 49		83,430 61	-1,028 92 L		00	-1,028 92 L
31348HXP7	FNMA POOL	190302	2029/06/01	6 000	10AUG01	13AUG01	1 000000	
** WB10 **	125 348,194 780	339,435 51		336,927 85	2,507 66		00	2,507 66
31371HYA0	FNMA POOL	252805	2029/10/01	7 000	19APR01	14MAY01	1 000000	
** WB1E **	320 25,417 870	25,739 54		25,472 85	67 51		00	67 51
31371HYC4	FNMA POOL	252807	2029/10/01	8 000	08JAN01	16JAN01	1 000000	
** WB1E **	689 326,278 120	336,576 27		331,172 29	5,403 98		00	5,403 98
31371H2G2	FNMA POOL	252875	2029/11/01	8 000	20DEC00	29JAN01	1 000000	
** WB1E **	147 999,999 190	1,024,296 05		1,014,999 18	9,296 87		00	9,296 87
** WB1E **	775 999,999 190	1,024,296 05		1,014,999 18	9,296 87	16JAN01	1 000000 00	9,296 87
** WB1E **	CXL 775 -999,999 190	-1,024,296 05		-1,014,999 18	-9,296 87	16JAN01	1 000000 00	-9,296 87
** WB1E **	776 999,999 190	1 024,296 05		1,014,999 18	9,296 87	16JAN01	1 000000 00	9,296 87

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1E **	777 999,999 190	1,024,296 05		1,014,999 18	9,296 87	16JAN01	1 000000 00	9,296 87
** WB1E **	778 999,999 190	1,024,296 05		1,014,999 18	9,296 87	16JAN01	1 000000 00	9,296 87
** WB1E **	779 953,755 880	977,078 19		968,062 22	9,015 97	16JAN01	1 000000 00	9,015 97
** WB1E **	CXL 779 -953,755 880	-977,078 19		-968,062 22	-9,015 97	16JAN01	1 000000 00	-9,015 97
** WB1E **	780 999,999 190	1,024,452 30		1,014,999 18	9,453 12	16JAN01	1 000000 00	9 453 12
** WB1E **	781 999,999 190	1,024,452 30		1,014,999 18	9,453 12	16JAN01	1 000000 00	9,453 12
** WB1E **	782 999,999 190	1,024,452 30		1,014,999 18	9 453 12	16JAN01	1 000000 00	9,453 12
** WB1E **	687 213,449 170	220,186 16		216,650 91	3,535 25	16JAN01	1 000000 00	3,535 25
** WB1E **	688 387,563 660	399,796 14		393,377 11	6,419 03	16JAN01	1 000000 00	6,419 03
31371H2G2	TOTAL	7,790,523 40		7,715,022 28	75,501 12 L		00	75,501 12 L
31371H4JG	FNMA POOL	252925	2029/12/01	7 500	08FEB01	12FEB01	1 000000	
** WB1H **	486 999,900 450	1,018,726 70		1,018,648 58	78 12		00	78 12

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31371JFX7	FNMA POOL 253182	2030/04/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	321 30,717 59	30,632 28	85 31	00	85 31	
	30,333 680					
31371JL36	FNMA POOL 253346	2030/06/01	7 500	11JUL01	13AUG01	1 000000
.. WBIE ..	869 1,024,686 84	1,020,624 35	4,062 49	00	4,062 49	
	999,999 360					
.. WBIE ..	870 1,024,686 84	1,020,624 35	4,062 49	13AUG01	1 000000	4,062 49
	999,999 360					
31371JL36	TOTAL		2,041,248 70	8,124 98 L	00	8,124 98 L
	2,049,373 68					
31371JMN0	FNMA POOL 253397	2030/08/01	7 500	29NOV00	16JAN01	1 000000
.. WBIE ..	690 766,252 53	770,394 92	-4,142 39	00	-4,142 39	
	762,914 780					
31371JNP5	FNMA POOL 253398	2030/08/01	8 000	20DEC00	16JAN01	1 000000
.. WBIE ..	783 1,024,296 65	1,014,999 78	9,296 87	00	9,296 87	
	999,999 780					
.. WBIE ..	784 1,024 296 65	1,014,999 78	9 296 87	20DEC00	16JAN01	1 000000
	999,999 780					9,296 87
.. WBIE ..	785 47,374 45	46 937 30	20DEC00	16JAN01	1 000000	437 15
	46,243 650		437 15			
.. WBIE ..	691 457 284 88	449,942 83	08JAN01	16JAN01	1 000000	7,342 05
	443 293 430		7,342 05			
.. WBIE ..	692 652,505 62	642 029 14	08JAN01	16JAN01	1 000000	10,476 46
	632 541 040		10,476 46			

31 DEC 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31371JNP5	TOTAL		3,168 908 85	36,849 40 L	00	36,849 40 L
	3,205,758 25					
31371JTA2	FNMA POOL 253545	2030/12/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	322 283,221 62	282,435 02	786 60	00	786 60	
	279 681 900					
.. WBIE ..	323 877,304 43	874 867 86	2,436 57	19APR01	14MAY01	1 000000
	866 339 820					2,436 57
.. WBIE ..	324 819,892 09	819 384 96	507 13	25APR01	14MAY01	1 000000
	811,397 770					507 13
31371JTA2	TOTAL		1,976,487 84	3,730 30 L	00	3,730 30 L
	1,980,418 14					
31371JUE2	FNMA POOL 253581	2016/01/01	7 000	22NOV00	05FEB01	1 000000
.. WBIE ..	217 41,278 51	41,181 55	96 96	00	96 96	
	41,369 000					
31371JV92	FNMA POOL 253640	2031/01/01	6 500	09JUL01	13AUG01	1 000000
.. WBIE ..	871 71,304 71	71 903 44	-598 73	00	-598 73	
	72,298 820					
31371JWC4	FNMA POOL 253643	2031/02/01	7 500	29NOV00	16JAN01	1 000000
.. WBIE ..	011 900,893 24	901,944 37	1,051 13	00	-1,051 13	
	896,969 000					
.. WBIE ..	012 902,614 74	903,667 88	29NOV00	16JAN01	1 000000	-1,053 14
	898 683 000		1,053 14			
.. WBIE ..	013 902 614 74	903 667 88	29NOV00	16JAN01	1 000000	-1,053 14
	898,683 000		-1,053 14			
.. WBIE ..	693 900 893 24	901,944 37	29NOV00	16JAN01	1 000000	-1,051 13
	896 969 000		-1,051 13			
.. WBIE ..	CXL 693 -900 893 24	-901 944 37	29NOV00	16JAN01	1 000000	-1,051 13
	-896 969 000		1,051 13			

WILLIAM H GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Statement 28

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	DT SECTY GN/L	STL DT BASE	SELL RATE CURR GN/L	NET SECTY NET BAS	GN/L	GN/L
31371JWC4	TOTAL		2,706,122 72		2,709,280 13		-3,157 41 L		00		-3,157 41 L	
31371JW34	FNMA POOL		253666	2016/03/01	7 000		15MAY01	17MAY01	1 000000			
.. WBIE ..												
898.683 000			902,614 74		903,667 88		-1,053 14	16JAN01	1 000000		-1,053 14	
.. WBIE ..												
898.683 000			-902,614 74		-903,667 88		1,053 14	16JAN01	1 000000		1,053 14	
.. WBIE ..												
898.683 000			902,614 74		903,667 88		-1,053 14	16JAN01	1 000000		-1,053 14	
.. WBIE ..												
898.683 000			-902,614 74		-903,667 88		1,053 14	16JAN01	1 000000		1,053 14	
31371JWC4	TOTAL		2,706,122 72		2,709,280 13		-3,157 41 L		00		-3,157 41 L	
31371JW34	FNMA POOL		253666	2016/03/01	7 000		15MAY01	17MAY01	1 000000			
.. WBIE ..												
898.683 000			1,019,061 65		1,022,499 15		-3,437 50		00		-3,437 50	
.. WBIE ..												
898.683 000			1,019,061 65		1,022,499 15		-3,437 50	17MAY01	1 000000		-3,437 50	
31371JW34	TOTAL		2,038,123 30		2,044,998 30		-6,875 00 L		00		-6,875 00 L	
31371JYB4	FNMA POOL		253706	2016/04/01	6 500		18OCT01	19NOV01	1 000000			
.. WBIE ..												
59 693 120			61,600 50		59,981 29		1,619 21		00		1,619 21	
31371JYC2	FNMA POOL		253707	2016/04/01	7 000		15MAY01	17MAY01	1 000000			
.. WBIE ..												
999,999 390			1,019,061 88		1,022,499 38		-3,437 50		00		-3,437 50	
.. WBIE ..												
999,999 390			1,019,061 88		1,022,499 38		-3,437 50	17MAY01	1 000000		-3,437 50	

WILLIAM H GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	DT SECTY GN/L	STL DT BASE	SELL RATE CURR GN/L	NET SECTY NET BAS	GN/L	GN/L
31371JYC2	TOTAL		2,038,123 76		2,044,998 76		-6,875 00 L		00		-6,875 00 L	
31371JYF5	FNMA POOL		253710	2031/04/01	6 500		15FEB01	30MAR01	1 000000			
.. WBIE ..												
207 893 000			204,904 54		206,333 80		-1,429 26		00		-1,429 26	
.. WBIE ..												
999 980 000			992,400 75		992,713 22		-312 47	13MAR01	1 000000		-312 47	
31371JYF5	TOTAL		1,197,305 29		1,199,047 02		-1,741 73 L		00		-1,741 73 L	
31371JSC6	FNMA POOL			2031/05/01	7 000		09MAY01	13JUN01	1 000000			
.. WBIE ..												
105 971 360			107,262 89		107,296 00		-33 11		00		-33 11	
31371J3D4	FNMA POOL		253796	2031/05/01	7 500		11JUL01	13AUG01	1 000000			
.. WBIE ..												
999 999 710			1,024,687 20		1,020,624 70		4,062 50		00		4,062 50	
.. WBIE ..												
999,999 710			-1,024,687 20		-1,020,624 70		-4,062 50	13AUG01	1 000000		-4,062 50	
31371J3D4	TOTAL		00		00		00 L		00		00 L	
31371J5E0	FNMA POOL		253845	2016/06/01	6 000		01NOV01	18DEC01	1 000000			
.. WBIE ..												
1,000,099 670			1,027,524 28		1,006,936 29		20,587 99		00		20,587 99	
.. WBIE ..												
1,000,099 670			1,027,524 28		1,006,936 29		20,587 99	18DEC01	1 000000		20,587 99	
.. WBIE ..												
1,000,099 670			1,027,524 28		1,006,936 29		20,587 99	18DEC01	1 000000		20,587 99	
.. WBIE ..												
1,000,099 670			1,027,524 28		1,006,936 29		20,587 99	18DEC01	1 000000		20,587 99	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	832 1,000,099 670	1,015,569 96	1,006,936 29	04DEC01 8,633 67	18DEC01 1 000000 00	8,633 67
31371J5E0 TOTAL	5,125,667 08	5 034,681 45	90,985 63 L	00		90,985 63 L
31371J5K4 FNMA POOL	253850	2016/06/01 7 000	15MAY01	17MAY01	1 000000	
** WB1H **	547 1,000,000 000	1,019 042 50	1,022,500 00	-3,437 50	00	-3,437 50
31371J6V1 FNMA POOL	253884	2016/08/01 6 500	28AUG01	20SEP01	1 000000	
** WB1Q **	364 493,819 910	503,098 33	498,411 41	4,686 92	00	4,686 92
** WB1Q **	CXL 364 -493,819 910	-503,098 33	-498,411 41	-4,686 92	1 000000 00	-4,686 92
** WB1Q **	424 493,819 920	503,098 33	496,562 51	6,535 82	1 000000 00	6,535 82
** WB1Q **	425 3,757 250	3,757 25	3,778 09	25SEP01 -20 84	1 000000 00	-20 84
31371J6V1 TOTAL	506 855 58	500,340 60	6 514 98 S	00		6,514 98 S
31371KA6B FNMA POOL	253929	2031/08/01 7 500	11JUL01	21AUG01	1 000000	
** WB1E **	149 1,000,000 280	1,024,687 79	1,020,425 29	4 062 50	00	4,062 50
31371KDK4 FNMA POOL	254006	2031/10/01 6 000	14SEP01	15OCT01	1 000000	
** WB1E **	211 999 999 680	989,687 18	985,624 68	4,062 50	00	4,062 50
** WB1E **	212 999,999 680	989,687 18	985 624 68	4,062 50	1 000000 00	4,062 50
** WB1E **	213 999,999 680	989,687 18	985,624 68	4 062 50	1 000000 00	4,062 50

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	214 57 158 820	56,422 96	56,337 16	20SEP01 285 80	15OCT01 1 000000 00	285 80
** WB1E **	215 78,189 840	77,456 81	77 065 86	20SEP01 390 95	15OCT01 1 000000 00	390 95
31371KDK4 TOTAL	3,103,141 31	3,090,277 86	12,864 25 L	00		12,864 25 L
31371KEN7 FNMA POOL 254041	254041	2008/10/01 6 000	25OCT01	25OCT01	1 000000	
** WB2J **	465 30,387 000	30,387 00	30,750 56	-363 56	00	363 56
31371KEW7 FNMA POOL	254049	2031/11/01 6 000	12DEC01	13DEC01	1 000000	
** WB1Q **	086 356,886 080	350,389 64	355,696 29	-5,306 65	00	-5,306 65
** WB1Q **	089 756,077 350	742,314 38	755,944 21	12DEC01 13 629 83	13DEC01 1 000000 00	-13,629 83
** WB1Q **	245 2,785 950	2,785 95	2,774 63	26DEC01 11 32	1 000000 00	11 32
31371KEW7 TOTAL	1,095,489 97	1,114,415 13	18 925 16 S	00		-18,925 16 S
31371KF55 FNMA POOL	254088	2016/12/01 5 500	13NOV01	18DEC01	1 000000	
** WB1E **	833 46,118 350	46 399 38	46,694 83	-295 45	00	-295 45
31371KF63 FNMA POOL	254089	2016/12/01 6 000	15NOV01	04DEC01	1 000000	
** WB1H **	015 993,634 570	1,021 523 44	1,006,365 51	15 157 93	00	15,157 93
** WB1H **	598 1,000,000 000	1,021,523 44	1,012,812 50	15NOV01 8,710 94	19NOV01 1 000000 00	8,710 94
** WB1H **	CXL 598 -1,000,000 000	-1,021,523 44	-1,012,812 50	15NOV01 8,710 94	19NOV01 1 000000 00	-8,710 94

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST				
WB1H	016	6,365 43	6,446 99	26DEC01	26DEC01	1 000000		-81 56
	6,365 430			-81 56		00		
31371KF43	TOTAL	1,027,888 87	1,012,812 50	15,076 37 L		00		15,076 37 L
31371KHS5	FNMA POOL	254140	2017/01/01	5 500	13NOV01	18DEC01	1 000000	
WB1E	834	2,012,184 48	2,020,153 22	-7,968 74		00		-7,968 74
	1,999,997 000							
31371KHS3	FNMA POOL	254141	2017/01/01	6 000	05NOV01	19DEC01	1 000000	
WB1E	113	1,021,328 13	1,012,734 38	8,593 75		00		8,593 75
	1,000,000 000							
WB1E	114	1,021,328 13	1,012,734 38	8,593 75		00		8,593 75
	1,000,000 000							
WB1E	115	368,359 52	370,762 05	-2,402 53		00		-2 402 53
	366,100 000							
WB1E	115	-368,359 52	-370,762 05	2,402 53		00		2,402 53
	-366,100 000							
WB1E	116	503,085 94	506,367 19	-3,281 25		00		-3,281 25
	500,000 000							
WB1E	117	503,085 94	506,367 19	-3,281 25		00		-3,281 25
	500,000 000							
WB1E	120	279,072 84	280,893 02	-1,820 18		00		-1,820 18
	277,361 000							
WB1E	125	371,763 11	370,762 05	1,001 06		00		1,001 06
	366,100 000							
WB1E	835	1,015,468 75	1,012,734 38	2,734 37		00		2,734 37
	1,000,000 000							
WB1E				04DEC01	18DEC01	1 000000		
				18DEC01	18DEC01	1 000000		

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST				
	836	1,015,468 75	1,012,734 38	2,734 37		00		2,734 37
	1,000,000 000							
WB1E	837	1,015,468 75	1,012,734 38	2,734 37		00		2,734 37
	1,000,000 000							
WB1E	838	1,015,468 75	1,012,734 38	2,734 37		00		2,734 37
	1,000,000 000							
WB1E	839	1,015,468 75	1,012,734 38	2,734 37		00		2,734 37
	1,000,000 000							
31371KHS3	TOTAL	8,777,007 84	8,753,530 11	23,477 73 L		00		23,477 73 L
31371KHX2	FNMA POOL	254146	2032/01/01	6 000	04DEC01	13DEC01	1 000000	
WB1E	545	837,077 04	834,049 26	3,027 78		00		3,027 78
	842,474 000							
WB1E	545	-837,077 04	-834,049 26	-3,027 78		00		-3,027 78
	-842,474 000							
WB1E	713	837,076 90	834,049 26	3,027 64		00		3,027 64
	842,474 000							
WB1Q	062	351,568 70	354,450 18	-2,881 48		00		-2,881 48
	358,087 000							
WB1Q	065	630,326 36	635,492 55	-5,166 19		00		-5,166 19
	642,013 000							
31371KHX2	TOTAL	837,076 90	834,049 26	3,027 64 L		00		3,027 64 L
		981 895 06	989,942 73	-8,047 67 S		00		-8,047 67 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			
31371KHYD	FNMA POOL	254147	2032/01/01	6 500	19NOV01	13DEC01	1 000000
.. WBIE ..							
546	1,008,024 31	1,005,993 14		2,031 17		00	2,031 17
999,900 000							
.. WBIE ..							
CXL 546	-1,008,024 31	-1 005,993 14		19NOV01	13DEC01	1 000000	-2,031 17
-999,900 000				-2,031 17		00	
.. WBIE ..							
706	1,008,024 19	1,005 993 14		19NOV01	13DEC01	1 000000	2,031 05
999,900 000				2,031 05		00	
.. WBIE ..							
547	1,008,024 31	1,005 993 14	2031/12/01	19NOV01	13DEC01	1 000000	2,031 17
999,900 000				2 031 17		00	
.. WBIE ..							
CXL 547	-1,008,024 31	1,005 993 14		19NOV01	13DEC01	1 000000	-2,031 17
-999,900 000				2 031 17		00	
.. WBIE ..							
548	1,008 024 31	1 005,993 14		19NOV01	13DEC01	1 000000	2,031 17
999,900 000				2 031 17		00	
.. WBIE ..							
CXL 548	-1 008 024 31	-1 005,993 14		19NOV01	13DEC01	1 000000	-2,031 17
-999 900 000				-2,031 17		00	
.. WBIE ..							
549	1,008 024 31	1,005,993 14		19NOV01	13DEC01	1 000000	2,031 17
999,900 000				2,031 17		00	
.. WBIE ..							
CXL 549	-1 008,024 31	-1,005 993 14		19NOV01	13DEC01	1 000000	-2,031 17
999,900 000				2,031 17		00	
.. WBIE ..							
550	1,008,024 31	1 005,993 14		19NOV01	13DEC01	1 000000	2,031 17
999,900 000				2,031 17		00	
.. WBIE ..							
CXL 550	1,008,024 31	1 005,993 14		19NOV01	13DEC01	1 000000	-2,031 17
-999,900 000				-2 031 17		00	
.. WBIE ..							
707	1,008,024 19	1 005,993 14		19NOV01	13DEC01	1 000000	2,031 05
999,900 000				2,031 05		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS			
.. WBIE ..							
708	1 008,024 19	1,005 993 14		19NOV01	13DEC01	1 000000	2,031 05
999,900 000				2,031 05		00	
.. WBIE ..							
709	1 008,024 19	1 005 993 14		19NOV01	13DEC01	1 000000	2,031 05
999,900 000				2,031 05		00	
.. WBIE ..							
710	1,008,024 19	1,005,993 14		19NOV01	13DEC01	1 000000	2,031 05
999,900 000				2 031 05		00	
31371KHYD	TOTAL	5 040,120 95	5,029,965 70	10 355 25 1		00	10,155 25 1
31373TWS5	FNMA POOL	303157	7022/05/01	10 000	01MAR01	26MAR01	1 000000
.. WBIF ..							
362	3,808 39	4 085 58		01MAR01	26MAR01	1 000000	-277 19
3 808 390				-277 19		00	
.. WBIF ..							
702	00	6 522 27		01APR01	01APR01	1 000000	-6 522 27
6 080 010				-6,522 27		00	
.. WBIF ..							
CXL 702	00	-6 522 27		01APR01	01APR01	1 000000	6,522 27
-6,080 010				6,522 27		00	
.. WBIF ..							
707	1 795 73	1,924 35		01APR01	01APR01	1 000000	-130 62
1,795 730				-130 62		00	
.. WBIF ..							
550	41,405 96	44,394 03		30JUN01	30JUN01	1 000000	-2,988 07
41,405 960				-2,988 07		00	
.. WBIF ..							
CXL 550	-41,405 96	-44 394 03		30JUN01	30JUN01	1 000000	2,988 07
-41 405 960				2,988 07		00	
.. WBIF ..							
377	6 497 10	6 963 66		25AUG01	25AUG01	1 000000	-466 56
6,497 100				-466 56		00	
.. WBIF ..							
283	5,103 10	5,467 54		25OCT01	25OCT01	1 000000	-364 44
5 103 100				-364 44		00	
.. WBIF ..							
731	7,445 20	7,975 39		01NOV01	27NOV01	1 000000	-530 19
				530 19		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
7,445 200							
31373TWS5	TOTAL						
	24,649 52	26,418 52	-1,769 00 L				-1,769 00 L
31374S2E0	FNMA POOL	323073	2018/10/01	10 500	01FEB01	01FEB01	1 000000
.. WB1F ..							
635	578,734 14	578,734 13	01				01
530,539 640							
31374TWX3	FNMA POOL	323862	2029/08/01	6 500	26SEP01	15OCT01	1 000000
.. WB1Q ..							
694	452,443 15	432,354 07	20,087 08				20,087 08
446 306 440							
31374JVF3	FNMA POOL	357114	2016/04/01	6 000	31OCT01	19NOV01	1 000000
.. WB1E ..							
741	210,894 51	208,648 90	2,245 61				2,245 61
205,312 570							
31377QZ96	FNMA POOL		2011/10/01	4 660	20DEC01	26DEC01	1 000000
.. WB1E ..							
134	3,914,163 20	3,994,040 14	-79,876 94				-79,876 94
3,991,498 480							
.. WB1E ..							
134	-3,914,163 20	-3,994,040 14	79,876 94				79,876 94
-3,991,498 480							
.. WB1E ..							
281	3,914,143 20	3,994,040 14	-79,876 94				-79,876 94
3,991,498 480							
31377QZ96	TOTAL						
	3,914,163 20	3,994,040 14	-79,876 94 L				-79,876 94 L
31378G7M9	FNMA POOL	398800	2012/06/01	8 000	01NOV01	19NOV01	1 000000
.. WB1Q ..							
154	274,692 84	262,012 63	14,680 21				14,680 21
258,289 700							
.. WB1Q ..							
154	-274,692 84	-262,012 63	-14,680 21				-14,680 21
258,289 700							
.. WB1Q ..							
368	263,901 98	249,900 40	14,001 58				14,001 58
246 349 570							
.. WB1Q ..							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
510	11,940 13	12,147 37	-207 24				-207 24
11,940 130							
31378G7M9	TOTAL						
	275 842 11	262,047 77	13,794 34 L				13,794 34 L
31379JTA4	FNMA POOL	420945	2013/02/01	7 000	25MAY01	25MAY01	1 000000
.. WB1H ..							
723	460 90	469 74	-8 84				-8 84
460 900							
.. WB1H ..							
675	468 26	477 22	-8 96				-8 96
468 260							
.. WB1H ..							
349	523 92	533 93	-10 01				-10 01
523 920							
.. WB1H ..							
579	443 41	451 87	-8 46				-8 46
443 410							
31379JTA4	TOTAL						
	1 894 49	1,932 76	-36 27 L				-36 27 L
31380MND4	FNMA POOL	444188	2029/02/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..							
697	129,335 85	128,525 10	810 75				810 75
136,547 250							
.. WB1E ..							
697	-129,335 85	-128,525 10	-810 75				-810 75
-136,547 250							
31380MND4	TOTAL						
	00	00	00 L				00 L
31380P4M8	FNMA POOL	446428	2027/11/01	7 000	13OCT00	08FEB01	1 000000
.. WB1E ..							
271	865,742 50	892,584 36	-26 841 86				-26,841 86
877,849 160							
.. WB1E ..							
269	1,283 38	1,304 97	-21 59				-21 59
1,283 380							
.. WB1E ..							
600	-1,283 38	-1,304 97	21 59				21 59
-1,283 380							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
.. WB1E ..	270	1.291 52	1.313 20	25NOV00	25NOV00	1 000000	-21 68
1.291 520				-21 68		00	
.. WB1E ..	435	-1.291 52	-1.313 20	25NOV00	25NOV00	1 000000	21 68
CXL -1.291 520				21 68		00	
.. WB1E ..	416	-1.320 28	-1.342 39	25DEC00	25DEC00	1 000000	22 11
CXL -1.320 280				22 11		00	
31380P4M8 TOTAL	844,422 27	891,241 97	-26,819 75 L			00	-26,819 75 L
31380TCC3 FNMA POOL	449267	2014/01/01 6 000	31OCT01 19NOV01	1 000000			
.. WB1E ..	747	73,914 75	73,129 69	787 06		00	787 06
71.940 330							
31380U2B7 FNMA POOL	450838	2028/12/01 5 500	20FEB01 13MAR01	1 000000			
.. WB1E ..	698	742,979 07	758,196 29	4,782 78		00	4 782 78
805,520 630							
.. WB1E ..	698	-742,979 07	-758,196 29	20FEB01 13MAR01	1 000000	00	-4 782 78
CXL -805,520 630				-4,782 78			
31380U2B7 TOTAL	00	00	00 L			00	00 L
31380Y408 FNMA POOL	454579	2014/02/01 5 500	01FEB01 26FEB01	1 000000			
.. WB1Q ..	001	1,749 20	1,623 12	126 08		00	126 08
1,749 200							
.. WB1Q ..	168	1,819 79	1,692 52	27AUG01 127 27	27AUG01	1 000000	127 27
1 819 790						00	
.. WB1Q ..	130	1 857 23	1,728 48	25OCT01 128 75	25OCT01	1 000000	128 75
1 857 230						00	
.. WB1Q ..	516	356,872 77	358,551 38	28NOV01 -1,478 61	28NOV01	1 000000	-1,478 61
385,107 840						00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS		NET BAS SECY GN/LS
31380Y408	TOTAL					
	358,730 00	360,279 86		-1,549 86 L	00	-1,549 86 L
	3,568 99	3,315 64		253 35 S	00	253 35 S
31381BDB2	FNMA POOL 455598	2028/12/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..	699	186,525 16	185,355 92	1,169 24	00	1,169 24
196 925 280						
.. WB1E ..	699	-186,525 16	-185 355 92	20FEB01	13MAR01	1 000000
CXL	699			1,169 24	00	-1,169 24
-196,925 280						
31381BDB2	TOTAL					
	00	00		00 L	00	00 L
31381FV45	FNMA POOL 459709	2029/02/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..	700	174,164 28	173 072 52	1,091 76	00	1 091 76
183,875 190						
.. WB1E ..	700	-174,164 28	-173 072 52	20FEB01	13MAR01	1 000000
CXL	700			-1,091 76	00	-1,091 76
183 875 190						
31381FV45	TOTAL					
	00	00		00 L	00	00 L
31382EQN5	FNMA POOL	2029/04/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..	712	54,778 35	54,434 97	343 38	00	343 38
57,832 640						
.. WB1E ..	712	-54,778 35	-54 434 97	20FEB01	13MAR01	1 000000
CXL	712			343 38	00	-343 38
-57,832 640						
.. WB1E ..	713	847,952 02	842 636 58	20FEB01	13MAR01	1 000000
895,231 430				5,315 44	00	5,315 44
.. WB1E ..	713	-847,952 02	-842 636 58	20FEB01	13MAR01	1 000000
CXL	713			-5 315 44	00	-5 315 44
-895,231 430						

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET			BASE	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
31382EQM5	TOTAL		00		00		00 L		00	00 L
31382F7M5	FNMA POOL		481600	2029/02/01	6 000		10AUG01	13AUG01	1 000000	
.. WB1Q ..	126		475,382 39		471,870 40		3,511 99		00	3,511 99
	487,649 830									
31382GBJ5	FNMA POOL 481641			2029/02/01	5 500		20FEB01	13MAR01	1 000000	
.. WB1E ..	714		398,121 75		395,626 10		2,495 65		00	2,495 65
	420,319 890									
.. WB1E ..	CXL 714		-398,121 75		395,626 10		-2,495 65	13MAR01	1 000000	-2,495 65
	-420,319 890								00	
31382GBJ5	TOTAL		00		00		00 L		00	00 L
31382GUT2	FNMA POOL		482194	2029/03/01	5 500		20FEB01	13MAR01	1 000000	
.. WB1E ..	715		149,561 84		148,624 31		937 53		00	937 53
	157,900 990									
.. WB1E ..	CXL 715		-149,561 84		-148,624 31		937 53	13MAR01	1 000000	-937 53
	-157,900 990								00	
31382GUT2	TOTAL		00		00		00 L		00	00 L
31382MM92	FNMA POOL		486484	2029/02/01	5 500		20FEB01	13MAR01	1 000000	
.. WB1E ..	716		47,531 74		47,233 79		297 95		00	297 95
	50,181 980									
.. WB1E ..	CXL 716		-47,531 74		-47,233 79		-297 95	13MAR01	1 000000	-297 95
	-50,181 980								00	
31382MM92	TOTAL		00		00		00 L		00	00 L

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	LOCAL COST	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET			BASE	SECTY GN/LS	BASE	CURR GN/LS	NET BAS SECTY GN/LS
31382PCY1	FNMA POOL		487987	2014/02/01	5 500		13NOV01	18DEC01	1 000000	
.. WB1E ..	850		74,113 29		74,585 21		-471 92		00	-471 92
	73,664 400									
31382QL45	FNMA POOL		489147	2029/07/01	6 500		26SEP01	15OCT01	1 000000	
.. WB1Q ..	695		473,722 78		466,801 38		6,921 40		00	6,921 40
	467,297 440									
31382SB42	FNMA POOL		490459	2016/06/01	6 000		15JUN01	19JUL01	1 000000	
.. WB1Q ..	669		379,300 05		377,299 86		2,000 19		00	2,000 19
	381,535 610									
31382SCN9	FNMA POOL			2016/11/01	5 500		13NOV01	18DEC01	1 000000	
.. WB1E ..	851		158,282 75		159,290 61		-1,007 86		00	-1,007 86
	157 324 060									
31382VWM2	FNMA POOL		493952	2029/04/01	5 500		20FEB01	13MAR01	1 000000	
.. WB1E ..	717		586,403 43		582,727 53		3,675 90		00	3,675 90
	619,099 630									
.. WB1E ..	CXL 717		-586,403 43		-582,727 53		-3,675 90	13MAR01	1 000000	-3,675 90
	-619,099 630								00	
31382VWM2	TOTAL		00		00		00 L		00	00 L
31382FW7	FNMA POOL		494381	2029/04/01	5 500		20FEB01	13MAR01	1 000000	
.. WB1E ..	718		51,609 59		51,286 08		323 51		00	323 51
	54,487 200									
.. WB1E ..	CXL 718		-51,609 59		-51,286 08		323 51	13MAR01	1 000000	-323 51
	-54,487 200								00	
31382FW7	TOTAL		00		00		00 L		00	00 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31383BHS9	FNMA POOL	498041	2029/05/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..	719	399,409 79	396,906 06	2,503 73	00		2,503 73
421,679 750							
.. WB1E ..	719	399 409 79	-396 906 06	-2 503 73	20FEB01	13MAR01	1 000000
-421,679 750					00		-2,503 73
31383BHS9	TOTAL	00	00	00 L	00		00 L
31383ECS8	FNMA POOL	500581	2029/06/01	7 000	01DEC00	16JAN01	1 000000
.. WB1E ..	696	316 308 27	318,456 63	-2,148 36	00		-2,148 36
319,755 640							
31383HYM0	FNMA POOL	503916	2029/06/01	7 500	11JUL01	13AUG01	1 000000
.. WB1E ..	872	102,459 15	102,052 94	406 21	00		406 21
99,990 630							
31383P4V5	FNMA POOL	509436	2029/10/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	325	39,813 76	39 703 18	110 58	00		110 58
39,316 160							
31383RRJ3	FNMA POOL	510889	2031/03/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	720	871 440 34	870,611 45	828 89	00		828 89
884,150 000							
31383RVW9	FNMA POOL	511029	2029/09/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	326	48,194 77	48,068 35	126 42	00		126 42
47 592 430							
31383UNV3	FNMA POOL	513504	2029/09/01	8 000	20DEC00	16JAN01	1 000000
.. WB1E ..	697	612 467 71	606,816 18	5 651 53	00		5,651 53
597 848 450							
.. WB1E ..	697	-612,467 71	-606 816 18	5 651 53	20DEC00	16JAN01	1 000000
-597,848 450					00		-5,651 53
.. WB1E ..	235	42 480 54	41,798 48	08 JAN01	16JAN01	1 000000	682 06
41,180 770				682 06	00		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1E ..	698	42,480 54	41,798 48	08JAN01	16JAN01	1 000000	682 06
41,180 770				682 06	00		
.. WB1E ..	698	-42 480 54	-41,798 48	08JAN01	16JAN01	1 000000	-682 06
-41,180 770				682 06	00		
31383UNV3	TOTAL	42,480 54	41,798 48	682 06 L	00		682 06 L
31383VYP2	FNMA POOL	514718	2031/06/01	7 000	09MAY01	13JUN01	1 000000
.. WB1E ..	822	769 384 97	769,622 51	-237 54	00		237 54
760,121 000							
31384AJ16	FNMA POOL 517874	2030/02/01	7 500	10MAY01	14MAY01	1 000000	
.. WB1H ..	493	1,023,023 33	1,021,773 46	1,249 87	00		1,249 87
999,900 630							
31384BY14	FNMA POOL 519215	2029/12/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	327	228,122 58	219,545 18	577 40	00		577 40
217,371 470							
31384BY03	FNMA POOL	519219	2030/02/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	328	960,261 05	957,742 24	2,518 81	00		2,518 81
948,259 640							
.. WB1E ..	329	969,440 17	966,897 28	2,542 89	19APR01	14MAY01	1 000000
957,324 040				2,542 89	00		2,542 89
31384BY03	TOTAL	1,929,701 22	1,924,639 52	5,061 70 L	00		5,061 70 L
31384DPR7	FNMA POOL	520732	2029/11/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	330	20,228 99	20,175 93	53 06	00		53 06
19,976 170							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31384E3Q1	FNMA POOL 522807	2030/01/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	331 22,986 51	22,926 21	60 30	00	60 30
	22,699 220				
31384FW60	FNMA POOL 522769	2029/12/01 7 500	11JUL01	13AUG01 1 000000	
.. WBIE ..	873 74,178 53	73,884 44	294 09	00	294 09
	72,391 370				
31384GFE0	FNMA POOL 523165	2029/11/01 7 000	09JAN01	12FEB01 1 000000	
.. WBIE ..	284 273,397 76	272,677 40	720 36	00	720 36
	271,194 310				
31384H7L1	FNMA POOL 524799	2030/01/01 7 000	09JAN01	12FEB01 1 000000	
.. WBIE ..	285 460,914 60	459,700 16	1,214 44	00	1,214 44
	457,199 850				
31384JPU7	FNMA POOL 525235	2030/05/01 7 500	23DEC00	13NOV00 1 000000	
.. WBIE ..	Y CXL 691 -179,460 50	-178,649 60	810 90	00	810 90
	-178,957 180				
31384K0G4	FNMA POOL 526155	2029/12/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	332 46,271 80	46,150 42	121 38	00	121 38
	45 693 490				
31384LL93	FNMA POOL 526952	2029/12/01 7 500	11JUL01	13AUG01 1 000000	
.. WBIE ..	874 24,680 06	24,582 21	97 85	00	97 85
	24,085 450				
.. WBIE ..	CXL 874 -24,680 06	-24,582 21	11JUL01 -97 85	13AUG01 1 000000	-97 85
	-24,085 450				
31384LL93	TOTAL	00	00 L	00	00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31384LPZ1	FNMA POOL 527040	2030/02/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	333 141 018 49	140 648 59	369 90	00	369 90
	139,256 030				
31384LZ49	FNMA POOL 527363	2014/11/01 7 000	22NOV00	18DEC00 1 000000	
.. WBIE ..	326 124,809 48	124,516 32	293 16	00	293 16
	125,083 100				
.. WBIE ..	CXL 326 -124,809 48	124,516 32	22NOV00 -293 16	18DEC00 1 000000	-293 16
	-125,083 100				
.. WBIE ..	333 124,809 48	124,516 32	22NOV00 293 16	11JAN01 1 000000	293 16
	125,083 100				
31384LZ49	TOTAL	124,809 48	124,516 32	293 16 L	293 16 L
31384MJC7	FNMA POOL 527759	2030/02/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	335 756,884 87	754,899 52	1,985 35	00	1,985 35
	747,425 270				
31384M4D9	FNMA POOL 528368	2030/01/01 7 000	19APR01	14MAY01 1 000000	
.. WBIE ..	334 90,157 16	89,920 67	236 49	00	236 49
	89 030 370				
31384PNFB	FNMA POOL 529690	2030/02/01 8 000	20DEC00	31JAN01 1 000000	
.. WBIE ..	175 612,447 02	606,815 49	5,651 53	00	5,651 53
	597,847 770				
31384RDZ1	FNMA POOL 531220	2030/05/01 7 000	01DEC00	16JAN01 1 000000	
.. WBIE ..	699 341,669 51	344 098 06	-2,428 55	00	-2,428 55
	345,393 280				
31384RED1	FNMA POOL 531247	2030/02/01 8 000	20DEC00	16JAN01 1 000000	
.. WBIE ..	700 321,945 22	318,974 48	2,970 74	00	2,970 74
	314,260 570				

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE	CURR GN/L	NET BAS SECTY GN/L	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
31384RWAS	FNMA POOL 531741	2030/02/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..							
823	115,429 32	115 464 95	-35 63		00		-35 63
114,039 460							
31384SE21	FNMA POOL 532153	2030/02/01	7 500	11JUL01	13AUG01	1 000000	
.. WBIE ..							
875	1,024,687 19	1,020,624 69	4,062 50		00		4,062 50
999,999 780							
31384S6W4	FNMA POOL 532885	2030/04/01	7 500	08FEB01	13MAR01	1 000000	
.. WBIE ..							
721	358 014 94	352,453 04	5,361 88		00		5,361 88
351,533 540							
31384S6X2	FNMA POOL 532886	2030/04/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..							
701	295,148 29	295,492 66	-344 37		00		-344 37
293,862 640							
.. WBIE ..							
702	322,816 63	323,193 28	-376 65	29NOV00	16JAN01	1 000000	-376 65
321,418 460							
.. WBIE ..							
703	319,067 84	319 440 12	-372 28	29NOV00	16JAN01	1 000000	-372 28
317,678 000							
.. WBIE ..							
704	502,190 01	502,775 95	-585 94	29NOV00	16JAN01	1 000000	-585 94
500 002 500							
31384S6X2	TOTAL						
-----	1,439 222 77	1 440 902 01	-1,479 24 1		00		-1 479 24 1
31384TUP0	FNMA POOL 533490	2030/03/01	7 000	09JAN01	12FEB01	1 000000	
.. WBIE ..							
286	270 537 06	269,929 06	608 00		00		608 00
268,356 660							
31384VJ60	FNMA POOL 534985	2028/07/01	1 000	14FEB01	22FEB01	1 000000	
.. WBIO ..							
779	540,176 11	536 330 54	3,845 57		00		3 845 57
527,001 080							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE	CURR GN/L	NET BAS SECTY GN/L	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
31384VR27	FNMA POOL 535204	2030/03/01	8 000	20DEC00	16JAN01	1 000000	
.. WBIE ..							
705	90,839 54	89 208 71	830 83		00		830 83
87,890 350							
31384VR79	FNMA POOL 535210	2030/02/01	1 000	06SEP00	25SEP00	1 000000	
.. WBIE ..							
186	17 526,690 66	17,445,871 13	80,819 53		00		80,819 53
17,836,034 380							
.. WBIE ..							
186	-17,526 690 66	-17 445 871 13	-80 819 53	06SEP00	25SEP00	1 000000	-80,819 53
-17 836,034 380							
.. WBIE ..							
553	-17,526 690 66	-17 445 871 13	-80 819 53	06SEP00	25SEP00	1 000000	-80 819 53
-17 836 034 380							
.. WBIE ..							
188	17,526,690 66	17 445 871 13	80 819 53	06SEP00	25SEP00	1 000000	80 819 53
17 836,034 380							
31384VR79	TOTAL						
-----	00	00	00 1		00		00 1
31384VU59	FNMA POOL 535304	2030/04/01	7 500	11JUL01	13AUG01	1 000000	
.. WBIE ..							
876	512,143 67	510 312 42	2 031 25		00		2,031 25
499 999 920							
31384VV33	FNMA POOL 535334	2030/06/01	7 500	10MAY01	14MAY01	1 000000	
.. WBIO ..							
490	1 023,023 31	1 021 773 44	1,249 87		00		1 249 87
999 900 610							
31384VV74	FNMA POOL 535338	2028/10/01	8 500	11JUL01	16JUL01	1 000000	
.. WBIO ..							
634	471,888 58	453 535 38	18,353 20		00		18,353 20
442 568 420							
31384V270	FNMA POOL 535466	2030/08/01	7 000	19APR01	14MAY01	1 000000	
.. WBIE ..							
336	82,074 16	81 858 87	215 29		00		215 29
81 048 390							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31384V4N9	FNMA POOL	535529	2030/10/01 7 500	10MAY01 14MAY01 1 000000	
.. WB1H ..	492 1,023,023 41	1,021,773 54	1,249 87	00	1,249 87
999,900 710					
31384WDH0	FNMA POOL	535704	2030/12/01 5 500	19APR01 14MAY01 1 000000	
.. WB1E ..	023 5,495,342 98	5,521,975 57	-26,632 59	00	-26,632 59
5,797,922 040					
.. WB1E ..	023 -5,495,342 98	-5,521,975 57	26,632 59	1 000000	26,632 59
.. CX1 ..	023 -5,797,922 040			00	
.. WB1E ..	191 5,460 829 14	5 487,294 46	-26,465 32	1 000000	-26,465 32
5,761,507 830				00	
.. WB1E ..	563 36 414 21	34,539 45	1,874 76	1 000000	1,874 76
36,414 210				00	
31384WDH0	TOTAL	5,497,243 35	5,521,833 91	-24,590 56 L	-24,590 56 L
31384WG87	FNMA POOL	535823	2031/04/01 6 500	19NOV01 13DEC01 1 000000	
.. WB1E ..	679 327,857 22	327,196 63	660 59	00	660 59
325,214 850					
31384WC95	FNMA POOL	535824	2031/04/01 7 000	10JUL01 13AUG01 1 000000	
.. WB1E ..	877 503,547 84	504,719 24	-1,171 40	00	-1,171 40
499,799 340					
.. WB1E ..	878 504,574 88	505,748 67	-1,173 79	1 000000	-1,173 79
500,818 740				00	
.. WB1E ..	879 504,857 42	506,031 87	-1,174 45	1 000000	-1,174 45
501,099 180				00	
.. WB1E ..	880 505,897 82	507,073 90	-1,176 88	1 000000	-1,176 88
502,131 040				00	
.. WB1E ..	881 506,670 22	507 848 88	-1,178 66	1 000000	-1,178 66

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
502,898 480					
.. WB1E ..	882 506,155 34	504,010 79	2,144 55	1 000000	2,144 55
499,097 790				00	
31384WC95	TOTAL	3,031,702 72	3,035,433 35	-3,730 63 L	-3,730 63 L
31384WH17	FNMA POOL	535835	2016/04/01 6 500	18OCT01 19NOV01 1 000000	
.. WB1Q ..	405 150,493 33	146,841 23	3,852 10	00	3,852 10
146,027 300					
31384WJS0	FNMA POOL	535873	2016/03/01 7 500	15NOV01 19NOV01 1 000000	
.. WB1H ..	538 734,927 09	730,115 07	4,812 02	00	4,812 02
699,930 560					
31384WKV1	FNMA POOL	535908	2031/04/01 6 000	19JUL01 13AUG01 1 000000	
.. WB1E ..	883 256,521 47	252,653 49	3,867 98	00	3 867 98
263,352 170					
.. WB1E ..	884 261,597 22	257,652 70	3,944 52	1 000000	3,944 52
268,563 070				00	
.. WB1Q ..	059 764,180 73	755,110 48	9 070 25	1 000000	9,070 25
778,349 110				00	
31384WKV1	TOTAL	518,118 49	510,306 19	7 812 50 L	7,812 50 L
764,180 73				00	
31384WKW9	FNMA POOL	535909	2031/05/01 6 000	19JUL01 13AUG01 1 000000	
.. WB1E ..	885 622,929 04	613,536 14	9,392 90	00	9,392 90
639,516 500					
.. WB1E ..	886 635,187 77	625 610 03	9,577 74	1 000000	9,577 74
652,101 440				00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31384WKW9	TOTAL	1,258,116 81	1,239,146 17	18,970 64 L	00	18,970 64 L
31384WK33	FNMA POOL	535914	2031/05/01 7 000	09MAY01 25JUN01	1 000000	
.. WBIE ..	824	440,753 11	440,685 07	68 04	00	68 04
	435,444 110					
31384WNH8	FNMA POOL	535996	2031/06/01 7 500	11JUL01 13AUG01	1 000000	
.. WBIE ..	887	1,024,687 23	1 020,624 73	4,062 50	00	4,062 50
	999,999 740					
31384XBD9	FNMA POOL 536536		2030/04/01 7 000	19APR01 14MAY01	1 000000	
.. WBIE ..	337	47,284 29	47,152 97	131 32	00	131 32
	46,693 330					
31384X7L6	FNMA POOL	537399	2031/03/01 6 500	09MAR01 13MAR01	1 000000	
.. WB1H ..	855	992,502 98	992,815 48	-312 50	00	-312 50
	1,000,003 000					
.. WB1H ..	856	992,502 98	992,815 48	-312 50	1 000000	312 50
	1,000 003 000					
31384X7L6	TOTAL	1,985,005 96	1,985 630 96	625 00 L	00	-625 00 L
31384YBJ4	FNMA POOL	537441	2030/05/01 7 000	01DEC00 16JAN01	1 000000	
.. WBIE ..	706	52 656 95	53 014 59	357 64	00	-357 64
	53,230 840					
31384YUJ3	FNMA POOL 537985		2030/05/01 7 500	08FEB01 12FEB01	1 000000	
.. WB1H ..	487	713,109 20	713 054 52	54 68	00	54 68
	699,930 820					
31385ALV7	FNMA POOL	538640	2030/05/01 7 000	01DEC00 16JAN01	1 000000	
.. WBIE ..	707	349,536 29	351 910 33	-2,374 04	00	-2,374 04
	353,345 800					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385A209	FNMA POOL	539083	2030/02/01 7 000	19APR01 14MAY01	1 000000	
.. WBIE ..	338	954,993 95	952 488 95	2,505 00	00	2 505 00
	943,058 370					
31385C5G9	FNMA POOL	540619	2030/07/01 7 000	01DEC00 16JAN01	1 000000	
.. WBIE ..	708	623 747 41	627 983 89	-4,236 48	00	-4,236 48
	630 545 480					
31385C6G3	FNMA POOL	540971	2030/05/01 8 500	25JUN01 07AUG01	1 000000	
.. WB1F ..	083	41 405 96	43 061 50	-1 655 54	00	-1,655 54
	41 405 960					
.. WB1F ..	551	00	43 061 82	-43,061 82	1 000000	-43 061 82
	41,405 960					
.. WB1F ..	551	00	-43 061 82	43 061 82	1 000000	43 061 82
	41,405 960					
.. WB1F ..	555	41 405 96	43,061 82	-1 655 86	1 000000	-1,655 86
	41,405 960					
.. WB1F ..	555	-41 405 96	-43 061 82	1,655 86	1 000000	1 655 86
	41,405 960					
.. WB1F ..	378	36 076 45	37,518 98	-1 442 33	1 000000	-1,442 33
	36 076 450					
31385C6G3	TOTAL	77,482 61	80,580 48	-3 097 87 L	00	-3,097 87 L
31385DGR6	FNMA POOL	541208	2030/06/01 7 000	19APR01 14MAY01	1 000000	
.. WBIE ..	340	46 477 72	46,355 81	121 91	00	121 91
	45,896 840					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385DKT7	FNMA POOL	541306	2015/06/01	8 000	24JAN01	25JAN01	1 000000
.. WB1E ..	329	597,583 63	584,127 18	13,456 45		00	13,456 45
	576,679 020						
31385DNV9	FNMA POOL	541404	2030/07/01	8 000	20DEC00	20FEB01	1 000000
.. WB1E ..	153	303,030 97	300,280 55	2,750 42		00	2,750 42
	295,842 910						
31385ECU1	FNMA POOL	541983	2030/06/01	7 000	01DEC00	16JAN01	1 000000
.. WB1E ..	709	801,229 25	809,961 65	-8,732 40		00	-8,732 40
	809,961 650						
31385EDM8	FNMA POOL	542008	2030/06/01	7 500	11JUL01	13AUG01	1 000000
.. WB1E ..	888	202,893 96	202,089 56	804 40		00	804 40
	198,005 690						
.. WB1E ..	889	769,091 34	766,842 18	3,049 16	13AUG01	1 000000	3,049 16
	750,561 840					00	
.. WB1E ..	890	925,378 24	921,789 46	3,668 78	13AUG01	1 000000	3,668 78
	903,083 370					00	
31385EDM8	TOTAL	1,897,363 54	1,889,841 20	7,522 34 L		00	7,522 34 L
31385EU64	FNMA POOL	542505	2030/07/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	341	69,658 0E	69,475 36	182 72		00	182 72
	68,787 490						
.. WB1E ..	825	106,120 40	106,153 16	-32 76	09MAY01	13JUN01	1 000000
	104,842 630					00	-32 76
31385EU64	TOTAL	175 778 48	175,628 52	149 96 L		00	149 96 L

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31385EVY2	FNMA POOL	542531	2030/07/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	342	34,739 76	34,648 66	91 12		00	91.12
	34,305 600						
.. WB1E ..	343	746,535 56	744,577 36	1,958 20	14MAY01	1 000000	1,958 20
	737,205 310					00	
.. WB1E ..	344	914,726 85	912,327 48	2,399 37	14MAY01	1 000000	2,399 37
	903,294 530					00	
.. WB1E ..	345	919,905 87	917,492 91	2 412 96	14MAY01	1 000000	2,412 96
	908,408 820					00	
31385EVY2	TOTAL	2,615,908 06	2,609,046 41	6,861 65 L		00	6,861 65 L
31385EWS4	FNMA POOL	542557	2030/08/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	346	108,908 03	108,622 36	285 67		00	285 67
	107,546 890						
31385FHZ6	FNME POOL	543176	2030/07/01	8 000	20DEC00	16JAN01	1 000000
.. WB1E ..	152	673,984 52	667,867 20	6,117 32		00	6,117 32
	657 997 240						
.. WB1E ..	152	-673,984 52	-667,867 20	-6,117 32	20DEC00	1 000000	-6,117 32
	-657,997 240					00	
.. WB1E ..	176	673,984 52	667,867 20	6,117 32	16JAN01	1 000000	6,117 32
	657,997 240					00	
.. WB1E ..	176	-673,984 52	-667,867 20	-6 117 32	16JAN01	1 000000	-6,117 32
	-657,997 240					00	
.. WB1E ..	245	674,087 33	667,867 20	6 220 13	07FEB01	1 000000	6,220 13
	657,997 240					00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31385FMZ6	TOTAL	674,087 33	667 867 20	6,220 13 L		00	6,220 13 L
31385GDR2	FNMA POOL	543812	2030/07/01 7 000	09MAY01	13 JUN01	1 000000	
.. WBIE ..	826	150,550 67	150,597 15	-46 48		00	-46 48
	148,737 930						
31385GZD9	FNMA POOL	544440	2030/08/01 8 500	25JUN01	07AUG01	1 000000	
.. WBIF ..	080	112,281 43	116,770 79	-4,489 36		00	-4,489 36
	112,281 430						
.. WBIF ..	552	00	116,771 64	30JUN01	30JUN01	1 000000	-116,771 64
	112 281 430					00	
.. WBIF ..	552	00	-116,771 64	30JUN01	30JUN01	1 000000	116,771 64
	CXL 552			116,771 64		00	
	-112,281 430						
.. WBIF ..	556	112,281 43	116,771 64	30JUN01	30JUN01	1 000000	4,490 21
	112,281 430			-4,490 21		00	
.. WBIF ..	556	-112,281 43	-116,771 64	30JUN01	30JUN01	1 000000	4 490 21
	CXL 556			4 490 21		00	
	-112,281 430						
.. WBIF ..	380	31,405 33	32,460 90	25AUG01	25AUG01	1 000000	-1 255 57
	31,405 330			-1 255 57		00	
31385GZD9	TOTAL	143,686 76	149,431 69	-5,744 93 L		00	-5,744 93 L
31385JF52	FNMA POOL	545688	2031/03/01 0 990	15FEB01	13MAR01	1 000000	
.. WBIE ..	722	104,035 68	103,936 72	98 96		00	98 96
	105,553 000						
.. WBIE ..	722	-104,035 68	-103,936 72	15FEB01	13MAR01	1 000000	-98 96
	CXL 722			-98 96		00	
	-105 553 000						
.. WBIE ..	723	114 086 09	2031/03/01 6 500	15FEB01	13MAR01	1 000000	108 51
	115,750 000		113,977 58	108 51		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	CXL 723	-114,086 09	-113,977 58	15FEB01	13MAR01	1 000000	-108 51
	-115,750 000			-108 51		00	
31385JF52	TOTAL	00	00	00 L		00	00 L
31385JYR3	FNMA POOL	546220	2030/07/01 7 500	11JUL01	13AUG01	1 000000	
.. WBIE ..	891	25 028 35	24,929 12	99 23		00	99 23
	24,425 350						
31385KUW3	FNMA POOL	546997	2030/07/01 7 000	19APR01	14MAY01	1 000000	
.. WBIE ..	347	26 655 54	26,585 62	69 92		00	69 92
	26,322 400						
31385NK99	FNMA POOL	547620	2030/10/01 7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	836	121,525 10	121 562 62	-37 52		00	-37 52
	120,061 850						
31385NP78	FNMA POOL	547746	2030/10/01 7 000	09JAN01	12FEB01	1 000000	
.. WBIE ..	287	269,701 30	269,095 18	606 12		00	606 12
	267,527 640						
31385N5R6	FNMA POOL	548156	2030/08/01 7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..	710	40 594 85	40,814 31	-219 46		00	-219 46
	40,418 020						
.. WBIE ..	711	238,022 98	239,309 75	29NOV00	16JAN01	1 000000	-1,286 77
	236,986 170			-1,286 77		00	
31385N5R6	TOTAL	278,617 83	280,124 06	-1,506 23 L		00	-1,506 23 L
31385PE34	FNMA POOL	548354	2030/08/01 7 000	01DEC00	16JAN01	1 000000	
.. WBIE ..	712	184,653 68	186,666 17	-2,012 49		00	-2,012 49
	186,666 170						
.. WBIE ..	713	184,769 78	186,783 54	01DEC00	16JAN01	1 000000	-2 013 76
	186,783 540			-2,013 76		00	
.. WBIE ..	714	187,891 17	189,938 95	01DEC00	16JAN01	1 000000	-2,047 78
				-2,047 78		00	

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189,938 950							
31385PE34	TOTAL	557,314 43	563,388 46	-6,074 03 1	00	-6,074 03 1	
31385PY04	FNMA POOL	548823	2030/08/01	7 000	01DEC00	16JAN01	1 000000
.. WBIE ..	715	804,351 02	813,117 44	-8,766 42	00	-8,766 42	
	813,117 440						
31385QZ39	FNMA POOL	549862	2015/08/01	7 000	15MAY01	17MAY01	1 000000
.. WBIE ..	458	1,019,041 62	1,022,499 12	-3,437 50	00	-3,437 50	
	999,999 140						
31385Q3E0	FNMA POOL	549897	2030/09/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	348	49,734 44	49,603 99	130 45	00	130 45	
	49,112 860						
31385Q4Y5	FNMA POOL	549939	2015/09/01	7 000	22NOV00	18DEC00	1 000000
.. WBIE ..	860	-126,064 18	-125,768 07	-296 11	00	-296 11	
	-126,340 550						
31385RBM1	FNMA POOL	550044	2030/11/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	349	157,213 33	156,800 95	412 38	00	412 38	
	155,248 470						
.. WBIE ..	350	925,457 30	922,886 98	2 570 32	14MAY01	1 000000	00
	913,890 870						2,570 32
.. WBIE ..	351	945,122 21	942,497 28	2,624 93	14MAY01	1 000000	00
	933,310 010						2,624 93
.. WBIE ..	352	447,502 00	447,225 21	276 79	14MAY01	1 000000	00
	442,865 750						276 79
31385RBM1	TOTAL	2,475,294 84	2,469 418 42	5,884 42 1	00	5,884 42 1	

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31385UBZ5	FNMA POOL		2016/10/01	6 000	31OCT01	19NOV01	1 000000
.. WBIE ..	743	298,119 58	294 945 20	3,174 38	00	3,174 38	
	290,228 980						
31385UT40	FNMA POOL	553273	2030/10/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	353	55,602 32	55,456 47	145 85	00	145 85	
	54,907 400						
31385WED7	FNMA POOL	554632	2030/11/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	354	36,715 74	36,613 76	101 98	00	101 98	
	36,256 860						
31385WLB0	FNMA POOL	554851	2030/11/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	355	57,707 58	57,547 31	160 27	00	160 27	
	56,986 350						
31385WMS5	FNMA POOL	554869	2030/11/01	7 500	11JUL01	13AUG01	1 000000
.. WBIE ..	892	1,024,687 44	1,020,624 94	4,062 50	00	4,062 50	
	999,999 940						
31385YCG33	FNMA POOL	556518	2030/10/01	7 500	24OCT01	14NOV01	1 000000
.. WBIE ..	356	442,428 16	440,614 53	1,813 63	00	1,813 63	
	424,010 220						
31385YNN1	FNMA POOL	556697	2030/11/01	7 000	25APR01	14MAY01	1 000000
.. WBIE ..	357	95,473 87	95,414 81	59 06	00	59 06	
	94,484 730						
31385YPB5	FNMA POOL	556718	2030/12/01	7 000	01DEC00	16JAN01	1 000000
.. WBIE ..	716	49,125 05	49,458 70	-333 65	00	-333 65	
	49,460 450						
31385Y2P9	FNMA POOL	557082	2030/10/01	7 000	19APR01	14MAY01	1 000000
.. WBIE ..	356	22,923 33	22,863 20	60 13	00	60 13	
	22,636 830						

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31386AHU3 .. WB1E ..	FNMA POOL 384 119.915 860	557443 121,377 33	2030/10/01 7 000 121,414 81	09MAY01 16JUL01 -37 48 00	1 000000 -37 48
31386ALK0 .. WB1E ..	FNMA POOL 717 47,298 380	557530 46,788 44	2030/11/01 7 000 47,121 01	01DEC00 16JAN01 -332 57 00	1 000000 -332 57
31386A2K1 .. WB1E ..	FNMA POOL 837 417,668 320	557978 422,758 65	2030/10/01 7 000 422 693 39	09MAY01 13JUN01 65 26 00	1 000000 65 26
31386BAG9 .. WB1E ..	FNMA POOL 358 35,143 500	558107 35 588 28	2030/10/01 7 000 35 494 94	19APR01 14MAY01 93 34 00	1 000000 93 34
31386BQ31 .. WB1E ..	FNMA POOL 359 771,712 950	558574 781,479 94	2030/11/01 7 000 779,430 08	19APR01 14MAY01 2,049 86 00	1 000000 2,049 86
.. WB1E ..	360 842,654 170	853 319 01	851,080 71	19APR01 14MAY01 2,238 30 00	1 000000 2,238 30
31386BQ31 .. TOTAL ..	1,634,798 95	1 630 510 79	4,288 16 1	00	4,288 16 1
31386BV43 .. WB1E ..	FNMA POOL 678 306 235 590	558735 300,972 17	2031/02/01 4 000 298,101 21	21MAR01 16APR01 2,870 96 00	1 000000 2,870 96
31386CK76 .. WB1E ..	FNMA POOL 718 499,950 930	559318 494,560 83	2030/12/01 7 000 497,919 88	01DEC00 16JAN01 -3,359 05 00	1 000000 -3,359 05

STATE FUND

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386CR20 .. WB1E ..	FNMA POOL 719 624,857 930	559505 620,099 42	2030/11/01 7 000 624 507 21	01DEC00 16JAN01 -4,407 59 00	1 000000 -4,407 59
31386CUT7 .. WB1E ..	FNMA POOL 361 76,267 410	559594 77,232 67	2030/12/01 7 000 77,030 08	19APR01 14MAY01 202 59 00	1 000000 202 59
31386DS43 .. WB1E ..	FNMA POOL 721 593,460 510	560439 587,062 26	2030/11/01 7 000 591,049 58	01DEC00 16JAN01 -3,987 32 00	1 000000 -3,987 32
31386DWL0 .. WB1H ..	FNMA POOL 846 999,900 600	560551 992,401 35	2030/11/01 6 500 992,713 81	09MAR01 13MAR01 -312 46 00	1 000000 -312 46
31386D4R8 .. WB1E ..	FNMA POOL 720 37,587 760	560732 37,182 52	2030/11/01 7 000 37 446 81	01DEC00 16JAN01 264 29 00	1 000000 -264 29
31386EHX9 .. WB1H ..	FNMA POOL 591 999,999 630	561046 1,019,062 12	2015/12/01 7 000 1,022,499 62	15MAY01 17MAY01 -3 437 50 00	1 000000 -3,437 50
31386EPW2 .. WB1E ..	FNMA POOL 838 105,791 530	561237 107 080 84	2031/05/01 7 000 107,113 92	09MAY01 13JUN01 -33 06 00	1 000000 -33 06
31386E3Z9 .. WB1H ..	FNMA POOL 848 999 900 000	561614 992,400 75	2031/03/01 6 500 992,713 22	09MAR01 13MAR01 -312 47 00	1 000000 -312 47
31386FG74 .. WB1E ..	FNMA POOL 724 480,537 570	561922 489 397 48	2030/12/01 7 500 482 109 76	08FEB01 13MAR01 7,287 72 00	1 000000 7,287 72

STATE FUND

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	CURR GN/LS	NET BAS SECTY GN/LS
31386FRX2	FNMA POOL		562010	2030/12/01	7 500	08FEB01	13MAR01	1 000000	
.. WBIE ..	725		170,923 49		168,378 25	2,545 24		00	2,545 24
	167,829 140								
.. WBIE ..	726		465,865 52		458,928 24	6,937 28		00	6,937 28
	457,431 620								
31386FKX2	TOTAL		636,789 01		627,306 49	9,482 52 1		00	9,482 52 1
31386FMX0	FNMA POOL		562074	2015/12/01	7 000	22NOV00	18DEC00	1 000000	
.. WBIE ..	879		-41,278 51		-41,181 55	-96 96		00	-96 96
	-41 369 000								
31386FRZ0	FNMA POOL		562204	2030/12/01	8 500	25JUN01	07AUG01	1 000000	
.. WBIF ..	079		5,483 80		5,783 06	-219 26		00	-219 26
	5,483 800								
.. WBIF ..	553		5,483 30		5,702 58	-219 28		00	-219 28
	5,483 300								
.. WBIF ..	553		-5 483 30		-5,702 58	219 28		00	219 28
	-5 483 300								
.. WBIF ..	376		5,832 92		6,066 12	-233 20		00	-233 20
	5,832 920								
.. WBIF ..	376		-5 832 92		-6 066 12	233 20		00	233 20
	5,832 920								
.. WBIF ..	381		5,832 92		6,066 12	-233 20		00	-233 20
	5,832 920								

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	CURR GN/LS	NET BAS SECTY GN/LS
31386FRZ0	TOTAL		11,316 72		11,769 18	-452 46 1		00	-452 46 1
31386FWG6	FNMA POOL		562347	2031/01/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	840		145,109 04		145,153 84	-44 80		00	-44 80
	143,361 820								
31386F504	FNMA POOL		562555	2031/02/01	5 500	20FEB01	13MAR01	1 000000	
.. WBIE ..	772		187 291 37		186,117 33	1,174 04		00	1,174 04
	197,734 210								
.. WBIE ..	773		947 093 13		941,156 22	5 936 91		00	5,936 91
	999,900 370								
.. WBIE ..	819		310,378 94		308,433 31	1 945 63		00	1,945 63
	327,684 790								
31386F504	TOTAL		1,444,763 44		1,435,706 86	9,056 58 1		00	9 056 58 1
31386F6E0	FNMA POOL		562569	2031/02/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	839		121,378 10		121,415 58	-37 48		00	-37 48
	119,916 620								
.. WBIE ..	839		-121,378 10		-121 415 58	37 48		00	37 48
	-119,916 620								
31386F6E0	TOTAL		00		00	00 1		00	00 1
31386GA94	FNMA POOL		562632	2031/02/01	5 500	20FEB01	13MAR01	1 000000	
.. WBIE ..	774		181,185 96		180,050 19	1,135 77		00	1,135 77
	191,288 380								
.. WBIE ..	820		636,714 35		632 723 07	3,991 28		00	3 991 28
	672,215 740								
.. WBIE ..	824		947,093 36		941,156 45	5 936 91		00	5,936 91
	999,900 610								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386GA94	TOTAL	1,744,993.67	1,753,929.71	11,063.96 L	11,063.96 L
31386GCK7	FNMA POOL	562674	2031/02/01 6.500	15FEB01 13MAR01	1.000000
.. WBIE ..	727	358,896.96	361,400.36	-2,503.40	00
	364,131 350				-2,503.40
31386GHR7	FNMA POOL	562840	2031/02/01 5.500	20FEB01 13MAR01	1.000000
.. WBIE ..	775	348,484.89	346,300.39	2,184.50	00
	367,915 420				2,184.50
.. WBIE ..	776	765,906.91	761,105.78	4,801.13	13MAR01 1.000000 00
	808,611 720				4,801.13
.. WBIE ..	825	947,093.50	941,156.59	5,936.91	13MAR01 1.000000 00
	999,900 760				5,936.91
31386GHR7	TOTAL	2,061,485.30	2,048,562.76	12,922.54 L	12,922.54 L
31386GJF1	FNMA POOL	562862	2031/03/01 5.500	20FEB01 13MAR01	1.000000
.. WBIE ..	777	268,979.62	267,293.50	1,686.12	00
	283,977 160				1,686.12
.. WBIE ..	780	759,801.66	755,038.79	4,762.87	13MAR01 1.000000 00
	802,166 050				4,762.87
31386GJF1	TOTAL	1,028,781.28	1,022,332.29	6,448.99 L	6,448.99 L
31386GMR1	FNMA POOL	562968	2030/11/01 7.500	10MAY01 14MAY01	1.000000
.. WBIE ..	491	1,023,023.42	1,021,773.74	1,249.88	00
	999,900 910				1,249.88
31386HCE9	FNMA POOL	563569	2030/12/01 7.000	09MAY01 13JUN01	1.000000
.. WBIE ..	841	141,877.07	141,920.87	-43.80	00
	140,168 760				-43.80

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386HMS7	FNMA POOL	563869	2031/01/01 8.000	08JAN01 16JAN01	1.000000
.. WBIE ..	722	354,091.05	348,405.86	5,685.19	00
	343,257 000				5,685.19
31386HQC9	FNMA POOL	563955	2015/12/01 7.000	22NOV00 18DEC00	1.000000
.. WBIE ..	CXL 240	-916,190.44	-914,038.41	-2,152.03	00
	-918,199 000				-2,152.03
31386JA23	FNMA POOL	564425	2031/03/01 6.000	04DEC01 13DEC01	1.000000
.. WBIE ..	551	78,203.27	77,920.42	282.85	00
	78,707 490				282.85
31386JBN6	FNMA POOL		2031/10/01 6.000	15OCT01 15OCT01	1.000000
.. WBIE ..	796	944,046.38	943,232.49	813.89	00
	947,080 000				813.89
31386JCK1	FNMA POOL	564474	2030/12/01 7.000	01DEC00 16JAN01	1.000000
.. WBIE ..	723	331,886.88	334,245.89	-2,359.01	00
	335,504 030				-2,359.01
31386JCT2	FNMA POOL	564482	2030/12/01 7.000	09MAY01 13JUN01	1.000000
.. WBIE ..	842	502,603.81	502,524.22	77.59	00
	496,552 080				77.59
31386JMB7	FNMA POOL	564783	2031/02/01 6.000	21MAR01 16APR01	1.000000
.. WBIE ..	679	224,752.79	222,608.88	2,143.91	00
	228,683 280				2,143.91
31386KYE8	FNMA POOL	566009	2016/01/01 6.500	08MAY01 17MAY01	1.000000
.. WBIE ..	699	413,618.64	406,443.53	7,175.11	00
	408,354 690				7,175.11
.. WBIE ..	486	166,485.08	160,591.35	5,893.73	19NOV01 1.000000 00
	161,330 080				5,893.73

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386KYE8	TOTAL	580,103 72		567,034 88	13,068 84 S		00	13,068 84 S
31386LCX8	FNMA POOL	566286	2031/02/01	6 000	21MAR01	16APR01	1 000000	
.. WBIE ..	680	240,672 04		238,374 28	2,295 74		00	2,295 74
	244,880 930							
31386LJR4	FNMA POOL	566472	2031/02/01	6 500	08FEB01	08FEB01	1 000000	
.. WB1H ..	098	989,979 65		993,026 22	-3,046 57		00	-3,046 57
	999,900 540							
.. WB1H ..	099	989,979 65		993,026 22	-3,046 57		00	-3,046 57
	999,900 540							
.. WB1H ..	099	-989,979 65		-993,026 22	3,046 57		00	3,046 57
	-999,900 540							
.. WB1H ..	100	989,979 65		993,026 22	-3,046 57		00	-3,046 57
	999,900 540							
.. WB1H ..	101	989,979 65		993,026 22	-3,046 57		00	-3,046 57
	999,900 540							
.. WB1H ..	102	989,979 65		993,026 22	-3,046 57		00	-3,046 57
	999,900 540							
.. WB1H ..	110	989,979 65		993,026 22	-3,046 57		00	-3,046 57
	999,900 540							
.. WB1H ..	554	989,979 65		993,026 22	-3,046 57	12FEB01	1 000000	-3,046 57
	999,900 540						00	
.. WB1H ..	554	-989,979 65		993,026 22	3,046 57	12FEB01	1 000000	3,046 57
	-999,900 540						00	
.. WB1H ..	555	989,979 65		993,026 22	-3,046 57	12FEB01	1 000000	-3,046 57
	999,900 540						00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	555	-989,979 65		-993,026 22	08FEB01	12FEB01	1 000000	3,046 57
	-999,900 540				3,046 57		00	
.. WB1H ..	556	989,979 65		993,026 22	08FEB01	12FEB01	1 000000	-3,046 57
	999,900 540				-3,046 57		00	
.. WB1H ..	556	-989,979 65		-993,026 22	08FEB01	12FEB01	1 000000	3,046 57
	-999,900 540				3,046 57		00	
.. WB1H ..	557	989,979 65		993,026 22	08FEB01	12FEB01	1 000000	-3,046 57
	999,900 540				-3,046 57		00	
.. WB1H ..	557	-989,979 65		-993,026 22	08FEB01	12FEB01	1 000000	3,046 57
	-999,900 540				3,046 57		00	
.. WB1H ..	558	989,979 65		993,026 22	08FEB01	12FEB01	1 000000	-3,046 57
	999,900 540				-3,046 57		00	
.. WB1H ..	558	-989,979 65		-993,026 22	08FEB01	12FEB01	1 000000	3,046 57
	-999,900 540				3,046 57		00	
31386LJR4	TOTAL	4,949,898 25		4,965,131 10	-15,232 85 L		00	-15,232 85 L
31386LJ94	FNMA POOL	566488	2031/02/01	6 000	21MAR01	16APR01	1 000000	
.. WB1E ..	481	213,862 39		211,822 37	2,040 02		00	2,040 02
	217,602 430							
31386LLX8	FNMA POOL	566542	2031/01/01	7 000	09JAN01	12FEB01	1 000000	
.. WB1E ..	288	467,785 91		466,734 62	1,051 29		00	1,051 29
	464,015 780							
31386LLY6	FNMA POOL	566543	2031/01/01	7 000	19APR01	14MAY01	1 000000	
.. WB1E ..	362	77,542 99		77,327 62	215 37		00	215 37
	76,573 850							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386LR61	FNMA POOL	2031/01/01	8 000	08JAN01	16JAN01	1 000000	
.. WBIE ..	724	631,766 01	621,622 54	10,143 47	00		10,143 47
	412,436 000						
31386LSJ2	FNMA POOL	2031/01/01	8 500	25JUN01	07AUG01	1 000000	
.. WBIF ..	076	176,756 48	183,823 75	-7,067 27	00		-7,067 27
	176,756 480						
.. WBIF ..	078	239 758 91	249,345 20	9,586 29	07AUG01	1 000000	-9,586 29
	239,758 910					00	
.. WBIF ..	554	416,515 39	433,172 12	-16,656 73	30JUN01	1 000000	-16,656 73
	416,515 390					00	
.. WBIF ..	CX1 554	-416,515 39	-433,172 12	16,656 73	30JUN01	1 000000	16,656 73
	-416,515 390					00	
.. WBIF ..	379	344,420 59	358,190 35	-13,769 76	25AUG01	1 000000	-13,769 76
	344,420 590					00	
31386LSJ2	TOTAL	760 935 98	791,359 30	-30,423 32 L		00	-30,423 32 L
31386LY93	FNMA POOL	2031/03/01	6 000	09MAR01	13MAR01	1 000000	
.. WBIM ..	850	974 062 50	972,187 50	1,875 00		00	1,875 00
	1 000 000 000						
31386LXS6	FNMA POOL	2030/12/01	7 000	01DEC00	16JAN01	1 000000	
.. WBIE ..	725	600,688 52	604,958 15	-4,269 63		00	-4,269 63
	607 235 280						
31386LY10	FNMA POOL	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..	726	381,691 63	382,136 97	-445 34		00	-445 34
	380 029 000						
.. WBIE ..	727	409,529 89	410 007 72	-477 83	29NOV00	1 000000	-477 83
	407,746 000					00	
.. WBIE ..				29NOV00	16JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	728	435,060 10	435,567 71	-507 61		00	-507 61
	433,165 000						
.. WBIE ..	729	456,488 44	457,021 05	-532 61	29NOV00	1 000000	-532 61
	454,500 000				16JAN01	00	
.. WBIE ..	730	473,960 55	474 513 55	-553 00	29NOV00	1 000000	-553 00
	471,896 000				16JAN01	00	
.. WBIE ..	731	51,683 13	51 743 43	-60 30	29NOV00	1 000000	-60 30
	51,458 000				16JAN01	00	
.. WBIE ..	732	51,782 56	51 842 98	-60 42	29NOV00	1 000000	-60 42
	51 557 000				16JAN01	00	
.. WBIE ..	733	51,782 56	51,842 98	-60 42	29NOV00	1 000000	-60 42
	51,557 000					00	
31386LY10	TOTAL	2,311,978 86	2,314,676 39	-2,697 53 L		00	-2,697 53 L
31386LYR7	FNMA POOL	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..	734	267,537 38	267 849 53	-312 15		00	-312 15
	266,372 000						
.. WBIE ..	735	277,777 99	278,102 09	324 10	29NOV00	1 000000	-324 10
	276 568 100				16JAN01	00	
.. WBIE ..	736	290,467 26	290,806 17	-338 91	29NOV00	1 000000	-338 91
	289,202 000				16JAN01	00	
.. WBIE ..	737	51,798 63	51 859 07	-60 44	29NOV00	1 000000	-60 44
	51 573 000				16JAN01	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386LYR7	TOTAL	887,581 26		888,616 86	-1,035 60 L		00	-1,035 60 L
31386MGC8	FNMA POOL	567295	2031/01/01	7 000	01DEC00	16JAN01	1 000000	
.. WB1E ..	738	804,467 04		813,234 73	-8,767 69		00	-8,767 69
	813,234 730							
31386MMW6	FNMA POOL	567505	2015/08/01	7 000	22NOV00	18DEC00	1 000000	
.. WB1E ..	047	905,385 39		903,258 74	2,126 65		00	2,126 65
	907,370 260							
.. WB1E ..	CXL 047	-905,385 39		-903,258 74	-2,126 65		00	-2,126 65
	-907,370 260							
.. WB1E ..	056	126,064 63		125,768 52	296 11		00	296 11
	126,341 000							
.. WB1E ..	CXL 056	-126,064 63		-125,768 52	296 11		00	-296 11
	-126,341 000							
.. WB1E ..	164	126,064 63		125,768 52	296 11		00	296 11
	126,341 000							
.. WB1E ..	168	916 190 44		914,038 41	2,152 03		00	2,152 03
	918,199 000							
31386MMW6	TOTAL	1,042,255 07		1,039,806 93	2,448 14 L		00	2,448 14 L
31386MPH7	FNMA POOL	567524	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
.. WB1E ..	739	280,349 19		280 676 28	-327 09		00	327 09
	279,128 000							
.. WB1E ..	740	304,377 85		304,733 00	-355 15		00	355 15
	303,852 000							
.. WB1E ..	741	49,977 70		50,036 01	58 31		1.000000	58 31
	49,760 000						00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1E ..	742	49 977 70		50,036 01	29NOV00 -58 31	16JAN01	1 000000 00	-58 31
	49,760 000							
.. WB1E ..	743	341 485 49		341,883 93	29NOV00 -398 44	16JAN01	1 000000 00	-398 44
	339,998 000							
31386MPH7	TOTAL	1,026,167 93		1,027,365 23	-1,197 30 L		00	-1 197 30 L
31386MP11	FNMA POOL	567534	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
.. WB1E ..	744	963,679 73		968,889 42	-5,209 69		00	-5,209 69
	959,482 000							
31386MRK9	FNMA POOL	567558	2031/01/01	7 000	09JAN01	12FEB01	1 000000	
.. WB1E ..	289	273,711 87		272,990 68	721 19		00	721 19
	271,505 880							
31386MRF9	FNMA POOL	567586	2031/02/01	6 500	08FEB01	12FEB01	1 000000	
.. WB1H ..	631	792,062 70		794,500 00	-2,437 30		00	-2 437 30
	800,000 000							
31386MR77	FNMA POOL	567610	2031/02/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	640	413 815 97		411,810 26	1,205 71		00	1,205 71
	408,137 450							
31386MUJ7	FNMA POOL	567685	2031/02/01	6 500	09MAR01	27MAR01	1 000000	
.. WB1H ..	109	1,190,999 92		1,191 374 92	-375 00		00	-375 00
	1,199,999 920							
31386NR91	FNMA POOL	568512	2031/01/01	7 500	11JUL01	13AUG01	1 000000	
.. WB1E ..	893	26,950 96		26,844 11	106 85		00	106 85
	26,301 640							
.. WB1E ..	CXL 893	-26,950 96		26,844 11	-106 85		1 000000	-106 85
	-26 301 640						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386NR91	TOTAL	00	00	00 L	00 L
31386NUN6	FNMA POOL	568589	2031/02/01 6 500	08FEB01 13FEB01	1 000000
.. WB1H ..	548	990,174 82	993,223 99	3,047 17	00
1,000,099 680					-3,047 17
31386NUVB	FNMA POOL	568596	2031/01/01 6 500	09JUL01 13AUG01	1 000000
.. WB1E ..	894	29,374 33	29,620 98	246 65	00
29,783 840					-246 65
31386N2U1	FNMA POOL	568787	2031/06/01 7 000	09MAY01 13JUN01	1 000000
.. WB1E ..	843	716,428 75	716 850 00	-221 25	00
708,000 000					-221 25
31386N4X3	FNMA POOL	568838	2031/04/01 6 000	21MAR01 16APR01	1 000000
.. WB1E ..	682	247,758 19	245,394 83	2,363 34	00
252,091 000					2,363 34
.. WB1E ..	683	544,295 32	539,103 32	5,192 00	1 000000
553,814 000					00
31386N4X3	TOTAL	792,053 51	784 498 15	7,555 36 L	00
-----					7,555 36 L
31386N5G9	FNMA POOL	568847	2031/04/01 6 500	11APR01 16APR01	1 000000
.. WB1H ..	234	199,332 43	199,363 68	-31 25	00
200,020 000					-31 25
.. WB1H ..	235	996 462 14	996,818 42	154 26	1 000000
1,000 100 000					00
31386N5G9	TOTAL	1,195,994 59	1,196,182 10	187 51 L	00
-----					-187 51 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386N7D4	FNMA POOL	568892	2031/02/01 6 500	15FEB01 13MAR01	1 000000
.. WB1E ..	728	204,904 71	204,333 97	-1,429 26	00
207 893 170					-1 429 26
.. WB1E ..	728	204 904 71	-204 333 97	1,429 26	1 000000
CXL -207,893 170					00
31386N7D4	TOTAL	00	00	00 L	00 L

31386PA06	FNMA POOL	568915	2031/02/01 6 500	15FEB01 13MAR01	1 000000
.. WB1E ..	730	414 378 04	416,907 14	-2,529 10	00
420 421 400					-2,529 10
31386PAU7	FNMA POOL	568919	2031/02/01 6 500	15FEB01 13MAR01	1 000000
.. WB1E ..	731	571,149 32	574 635 25	3,485 93	00
579,479 340					-3 485 93
31386PBD4	FNMA POOL	568936	2031/03/01 6 500	15FEB01 13MAR01	1 000000
.. WB1E ..	732	338,149 21	340,213 06	-2,063 85	00
343,081 000					-2,063 85
31386PCK7	FNMA POOL	568974	2016/01/01 6 500	08MAY01 17MAY01	1 000000
.. WB1Q ..	698	295,403 83	295,153 20	250 63	00
291,644 350					250 63
31386PLJ0	FNMA POOL		2016/08/01 6 500	18OCT01 19NOV01	1 000000
.. WB1Q ..	402	77 563 81	77,139 52	424 29	00
75 162 150					424 29
31386PNG4	FNMA POOL	569291	2016/04/01 6 000	17APR01 19APR01	1 000000
.. WB1H ..	287	200 176 27	198,769 88	1,406 39	00
200,020 000					1 406 39

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386PUJ0	FNMA POOL	568485	2031/01/01	7 500	29NOV00	16JAN01	1 000000	
.. WBIE ..	745	252,636 47		252,931 24	-294 77		00	-294 77
	251,536 000							
.. WBIE ..	746	274,166 25		274,486 14	-319 89		00	319 89
	272,972 000							
.. WBIE ..	747	299,867 20		300,217 08	-349 88		00	349 88
	298,561 000							
.. WBIE ..	748	343,821 67		344,222 83	-401 16		00	-401 16
	342,324 000							
.. WBIE ..	749	502,184 49		502,770 42	-585 93		00	-585 93
	499,997 000							
.. WB10 ..	355	601,009 58		598,545 88	2,463 70		00	2,463 70
	575,990 010							
.. WB10 ..	CXL 355	-601,009 58		-598,545 88	-2,463 70		00	-2,463 70
	-575,990 010							
31386PUJ0	TOTAL	1,672,676 06		1,674 627 71	-1,951 63 L		00	-1,951 63 L
		00		00	00 S		00	00 S
31386P4M0	FNMA POOL	569776	2031/03/01	6 500	15FEB01	13MAR01	1 000000	
.. WBIE ..	729	985,526 44		984,901 50	624 94		00	624 94
	999,900 000							
31386QDC3	FNMA POOL	569903	2031/03/01	6 500	09MAR01	13MAR01	1 000000	
.. WB1H ..	841	188,575 00		188,634 38	-59 38		00	-59 38
	190 000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386QHF1	FNMA POOL	570030	2031/02/01	6 500	09MAR01	13MAR01	1 000000	
.. WB1H ..	849	992,401 23		992,713 70	-312 47		00	-312 47
	999,900 480							
31386QHP9	FNMA POOL	570038	2031/02/01	6 500	09JUL01	13AUG01	1 000000	
.. WBIE ..	895	73,971 49		74,592 61	-621 12		00	-621 12
	75,002 780							
31386QLP4	FNMA POOL	570134	2031/02/01	6 000	21MAR01	16APR01	1 000000	
.. WBIE ..	685	350,619 24		347,274 70	3,344 54		00	3,344 54
	356,750 900							
31386QUK5	FNMA POOL	570386	2031/02/01	6 500	15FEB01	13MAR01	1 000000	
.. WBIE ..	733	647,378 15		651,329 34	-3,951 19		00	-3,951 19
	656,819 940							
31386Q4C2	FNMA POOL	570619	2031/02/01	6 000	21MAR01	16APR01	1 000000	
.. WBIE ..	684	359,961 21		356,527 56	3,433 65		00	3,433 65
	366,256 240							
31386RJU4	FNMA POOL	570975	2031/02/01	6 000	09MAR01	13MAR01	1 000000	
.. WB1H ..	851	973,965 82		972,091 01	1,874 81		00	1,874 81
	999,900 750							
.. WB1H ..	852	779,172 08		777,672 23	1,499 85		00	1,499 85
	799,920 000							
31386RJU4	TOTAL	1,753,137 90		1,749,763 24	3,374 66 L		00	3,374 66 L
31386RNB1	FNMA POOL	571086	2031/02/01	6 500	08FEB01	12FEB01	1 000000	
.. WB1H ..	563	990,177 13		993,224 31	-3,047 18		00	-3,047 18
	1,000,100 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LO1 LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS		NET BAS SECY GN/LS	
31386RT27	FNMA POOL	571268	2016/03/01	5 500	13FEB01	15FEB01	1 000000
.. WB1H ..							
600,000 000	581	585,843 75	583 875 00	1,968 75	00		1,968 75
.. WB1H ..							
CXL 581	-585 843 75	-583,875 00	-1,968 75	15FEB01	1 000000		-1,968 75
-600,000 000					00		
.. WB1H ..							
582	976,308 61	973,027 69	13FEB01	15FEB01	1 000000		3,280 92
999,900 000			3 280 92		00		
.. WB1H ..							
CXL 582	-976,308 61	973,027 69	13FEB01	15FEB01	1 000000		-3,280 92
-999 900 000			-3,280 92		00		
.. WB1H ..							
604	585 843 75	583,875 00	13FEB01	15FEB01	1 000000		1,968 75
600,000 000			1,968 75		00		
.. WB1H ..							
605	976 308 63	973,027 69	13FEB01	15FEB01	1 000000		3,280 94
999,900 000			3 280 94		00		
31386RT27	TOTAL						
-----		1,562,152 38	1,556 902 69	5 249 69 L	00		5,249 69 L
31386RT58	FNMA POOL	571272	2031/03/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..							
735	985 524 44	984,981 50	624 94	00			624 94
999,900 000							
31386RWS4	FNMA POOL	571357	2031/02/01	6 500	08FEB01	12FEB01	1 000000
.. WB1H ..							
546	792,141 71	794 579 45	-2,437 74	00			-2,437 74
800 000 000							
.. WB1H ..							
CXL 546	-792,141 71	-794 579 45	08FEB01	12FEB01	1 000000		2 437 74
-800 000 000			2 437 74		00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LO1 LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
31386RWS4	TOTAL	00	00	00 L	00		00 L
31386R2K4	FNMA POOL	571478	2031/02/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	734	285 801 20	287,794 74	-1,993 54	00		-1,993 54
	289,969 510						
31386S8Y2	FNMA POOL	571655	2016/02/01	7 000	15MAY01	17MAY01	1 000000
.. WB1H ..	639	1,019 062 34	1,022 499 84	-3 437 50	00		-3,437 50
	999 999 840						
31386SGK7	FNMA POOL	571802	2031/02/01	7 500	11JUL01	13AUG01	1 000000
.. WB1E ..	896	972,954 27	969 096 87	3,857 40	00		3,857 40
	949 513 140						
.. WB1E ..	CXL 896	-972,954 27	969,096 87	-3,857 40	13AUG01	1 000000	00
	949 513 160						-3,857 40
31386SGK7	TOTAL	00	00	00 L	00		00 L
31386SL62	FNMA POOL		2031/07/01	6 500	26SEP01	19OCT01	1 000000
.. WB1Q ..	072	200 452 49	199 710 99	741 50	00		741 50
	197,733 660						
31386SL96	FNMA POOL		2031/07/01	6 000	04SEP01	17SEP01	1 000000
.. WB1E ..	429	1 956,015 22	1 944 374 60	11,640 62	00		11,640 62
	1,999,999 590						
31386SUN5	FNMA POOL	572189	2031/03/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	736	881,491 37	880,652 92	838 45	00		838 45
	894 347 620						
31386SU62	FNMA POOL	572205	2031/03/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..	821	345,022 95	362,734 78	2,288 17	00		2,288 17
	385 375 600						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS BASE	STL DT BASE	SELL RATE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
313865506	FNMA POOL	572455	2016/04/01	6 500	05NOV01	19NOV01	1 000000
WB1E	744	61,599 12	61,032 97	566 15		00	566 15
	59,399 480						
WB1E	745	837,011 73	829,318 84	7,692 89	05NOV01	19NOV01	1 000000
	807,122 960					00	7,692.89
313865506	TOTAL	898 610 85	890,351 81	8,259 04 L		00	8,259 04 L
31386TCGB	FNMA POOL	572571	2031/04/01	6 000	14JUN01	16JUL01	1 000000
WB1Q	582	279,400 56	280,997 68	-1,597 12		00	-1,597 12
	287,486 110						
31386TH24	FNMA POOL	572749	2031/03/01	6 500	15FEB01	13MAR01	1 000000
WB1E	738	985,526 44	984,901 50	624 94		00	624.94
	999,900 000						
31386TJ97	FNMA POOL	572788	2031/03/01	6 500	09MAR01	13MAR01	1 000000
WB1H	853	1,191,000 00	1,191,375 00	-375 00		00	375 00
	1,200,000 000						
WB1H	853	-1,191,000 00	-1,191,375 00	375 00	09MAR01	13MAR01	1 000000
	CXL 853					00	375 00
	-1,200,000 000						
WB1H	854	992,500 00	992,812 50	-312 50	09MAR01	13MAR01	1 000000
	1,000,000 000					00	-312.50
31386TJ97	TOTAL	992,500 00	992,812 50	-312 50 L		00	-312 50 L
31386TQL2	FNMA POOL	572959	2031/05/01	6 000	11JUN01	13JUN01	1 000000
WB1H	084	867,460 93	873,930 32	-6,469 39		00	-6,469 39
	900 089 160						
WB1H	090	96 288 18	97,006 28	-718 10	11JUN01	13JUN01	1 000000
	99,909 910					00	-718 10

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS BASE	STL DT BASE	SELL RATE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386TQL2	TOTAL	963,749 11	970,936 60	-7,187 49 L		00	-7,187 49 L
31386TVR3	FNMA POOL	2031/07/01	6 000	04SEP01	17SEP01	1 000000	
WB1E	430	1,956,015 99	1,944,375 36	11,640 63		00	11,640 63
	2,000,000 370						
31386TVX0	FNMA POOL	2031/07/01	6 000	04SEP01	17SEP01	1 000000	
WB1E	461	932,181 13	926 633 55	5,547 58		00	5,547 58
	953,142 830						
31386T3D5	FNMA POOL	573296	2031/03/01	6 500	15FEB01	13MAR01	1 000000
WB1E	737	985,526 44	984,901 50	624 94		00	624 94
	999,900 000						
31386T4J1	FNMA POOL	573325	2031/03/01	6 500	09MAR01	13MAR01	1 000000
WB1H	847	992,400 75	992,713 22	-312 47		00	-312 47
	999,900 000						
31386T6M2	FNMA POOL	573376	2031/03/01	7 000	09MAY01	13JUN01	1 000000
WB1E	844	68,931 80	68,921 16	10 64		00	10 64
	68,101 810						
WB1E	845	100 478 69	100,463 18	15 51	09MAY01	13JUN01	1 000000
	99,268 850					00	15 51
WB1E	846	782,309 87	782,189 11	120 76	09MAY01	13JUN01	1 000000
	772,890 270					00	120 76
31386T6M2	TOTAL	951,720 36	951,573 45	146 91 L		00	146 91 L
31386UA36	FNMA POOL	573426	2016/03/01	5 500	13NOV01	18DEC01	1 000000
WB1E	852	130,913 42	131 747 01	-833 59		00	-833 59
	130,120 500						
WB1E	853	922,109 34	927,980 82	-5,871 48	13NOV01	18DEC01	1 000000
	916,524 270					00	-5,871 48

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST		BASE SECY GN/LS			
31386UA36	TOTAL						
	1,053,022 76	1,059,727 83		-6,705 07 L	00		-6,705 07 L
31386UC23	FNMA POOL	573488	2031/03/01	6 500	09MAR01	13MAR01	1 000000
.. WB1H ..	845	992,400 75	992,713 22	-312 47	00		-312 47
	999,900 000						
31386UFC1	FNMA POOL	573563	2031/03/01	6 500	09MAR01	13MAR01	1 000000
.. WB1H ..	843	992,400 75	992,713 22	-312 47	00		-312 47
	999,900 000						
31386UFE7	FNMA POOL	573565	2031/03/01	6 500	15FEB01	13MAR01	1 000000
.. WB1E ..	739	226,661 22	228,242 25	-1,581 03	00		-1,581 03
	229,967 000						
.. WB1E ..	740	421,725 28	424,666 93	-2,941 65	15FEB01	13MAR01	1 000000
	427,076 000				00		-2,941 65
.. WB1E ..	741	492,744 20	494,201 37	-3,437 17	15FEB01	13MAR01	1 000000
	499,951 000				00		-3,437 17
31386UFE7	TOTAL						
	1,141,150 70	1,149,110 55		-7,959 85 L	00		-7,959 85 L
31386UFS4	FNMA POOL	573577	2031/03/01	5 500	20FEB01	13MAR01	1 000000
.. WB1E ..	781	598,608 29	594,855 88	3,752 41	00		3,752 41
	631,985 000						
.. WB1E ..	782	947,092 78	941,155 88	5,936 90	20FEB01	13MAR01	1 000000
	999,900 000				00		5,936 90
31386UFS4	TOTAL						
	1,545,701 07	1,536,011 76		9,689 31 L	00		9,689 31 L
31386UHS4	FNMA POOL	573641	2031/03/01	6 000	21MAR01	16APR01	1 000000
.. WB1E ..	686	375,190 54	371,611 62	3,578 92	00		3,578 92
	381,751 900						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386USU7	FNMA POOL	573931	2031/03/01 6 500	15FEB01 13MAR01	1 000000
.. WB1E ..	742	473,044 52	476,364 27	-3,299 75	00
	479,944 000				-3,299 75
.. WB1E ..	897	48 247 26	48,672 55	09JUL01 13AUG01	1 000000
	48,940 190			-405 29	00
					-405 29
31386USU7	TOTAL	521,331 78	525 036 82	-3,705 04 L	00
					-3,705 04 L
31386UT93	FNMA POOL	573796	2031/03/01 5 500	20FEB01 13MAR01	1 000000
.. WB1E ..	783	678 113 32	673,862 52	4,250 80	00
	715,923 000				4,250 80
.. WB1E ..	822	88 401 01	87,846 86	20FEB01 13MAR01	1 000000
	93,330 000			554 15	00
					554 15
31386UT93	TOTAL	766,514 33	761,709 38	4,804 95 L	00
					4,804 95 L
31386UUC4	FNMA POOL	573979	2031/03/01 6 000	21MAR01 16APR01	1 000000
.. WB1E ..	687	345 861 10	342,561 95	3,299 15	00
	351,909 550				3,299 15
31386UVH2	FNMA POOL	574016	2031/04/01 6 000	14SEP01 15OCT01	1 000000
.. WB1E ..	216	989 687 48	985,624 98	4,062 50	00
	999,999 980				4,062 50
.. WB1E ..	217	989,687 48	985,624 98	14SEP01 15OCT01	1 000000
	999,999 980			4,062 50	00
					4,062 50
.. WB1E ..	218	705,638 65	702,077 07	20SEP01 15OCT01	1 000000
	712,316 620			3,561 58	00
					3,561 58

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386VHZ	TOTAL	2,685,013 61	2,673,327 03	11.686 58 1	11.686 58 1
31386VKRD	FNMA POOL	574604	2031/05/01 6 000	16OCT01 14NOV01	1 000000
.. WB1Q ..	173	119,645 62	118 907 47	738 15	738 15
	119,729 810				
.. WB1Q ..	058	217,615 24	220,128 03	12DEC01 13DEC01	1 000000
	221,649 980				
.. WB1Q ..	061	644,444 22	655,373 13	12DEC01 13DEC01	1 000000
	656,392 620				
31386VKRD	TOTAL	981,705 10	994,408 63	-12,703 53 S	-12,703 53 S
31386VMZ0	FNMA POOL	574676	2031/04/01 6 500	09MAR01 16MAR01	1 000000
.. WB1H ..	844	992,400 75	992,713 22	-312 47	-312 47
	999,900 000				
31386WCC4	FNMA POOL	575395	2031/04/01 6 000	04DEC01 13DEC01	1 000000
.. WB1E ..	552	77,776 20	77 494 97	281 31	281 31
	78,277 750				
31386WPY8	FNMA POOL	575639	2031/03/01 5 500	20FEB01 13MAR01	1 000000
.. WB1E ..	823	493,669 39	490,574 79	3,094 60	3,094 60
	521,195 000				
31386WRH3	FNMA POOL	575688	2031/03/01 6 500	15FEB01 16MAR01	1 000000
.. WB1E ..	008	114,086 09	113,977 58	108 51	108 51
	115,750 000				
.. WB1E ..	009	104,035 68	103,936 72	15FEB01 16MAR01	1 000000
	105,553 000				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386WRH3	TOTAL	218,121 77	217,914 30	207 47 1	207 47 1
31386WT84	FNMA POOL		2016/12/01 5 500	13NOV01 18DEC01	1 000000
.. WB1E ..	854	88,081 59	88,642 44	-560 85	-560 85
	87,548 090				
31386WTE8	FNMA POOL		2016/11/01 5 500	13NOV01 18DEC01	1 000000
.. WB1E ..	855	300,025 32	301,935 71	-1,910 39	-1,910 39
	298,208 110				
31386WXD5	FNMA POOL	575876	2031/03/01 7 500	11JUL01 10SEP01	1 000000
.. WB1E ..	324	256,058 52	255,043 35	1,015 17	1,015 17
	249,889 380				
.. WB1E ..	325	309,440 26	308,213 45	11JUL01 10SEP01	1 000000
	301,985 010				
31386WXD5	TOTAL	565,498 78	563,256 80	2,241 98 1	2,241 98 1
31386W7K8	FNMA POOL	576098	2031/04/01 6 500	11APR01 18APR01	1 000000
.. WB1Q ..	385	298,195 31	298,476 56	-281 25	-281 25
	300 000 000				
31386XC20	FNMA POOL	576189	2031/04/01 7 000	19APR01 14MAY01	1 000000
.. WB1E ..	363	887,396 23	885,048 54	2,327 69	2,327 69
	876,305 490				
31386XJB3	FNMA POOL	576358	2031/04/01 6 000	21MAR01 16APR01	1 000000
.. WB1E ..	688	286,429 89	283,697 65	2,732 24	2,732 24
	291,439 000				
.. WB1E ..	689	441,266 10	437 056 89	21MAR01 16APR01	1 000000
	448,983 000				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31386XJ83	TOTAL	727,695 99	720,754 54	6,941 45 L	6,941 45 L
31386XNJ1	FNMA POOL	576493	2016/04/01 6 000	31OCT01 19NOV01	1 000000
.. WBIE ..	746	73,481 71	72,699 27	782 44	00
71,536 800					782 44
31386XNR8	FNMA POOL	576494	2016/04/01 6 500	18OCT01 19NOV01	1 000000
.. WBIO ..	409	289,497 84	282,836 48	6,661 36	00
280,533 910					6,661 36
31386X2F2	FNMA POOL	576874	2031/07/01 7 000	09MAY01 13JUN01	1 000000
.. WBIE ..	847	444,689 40	444 826 69	-137 29	00
439,335 000					-137 29
.. WBIE ..	848	727 451 47	727 876 13	-224 66	00
718,890 000					-224 66
31386X2F2	TOTAL	1,172,340 87	1,172,702 82	-361 95 L	-361 95 L
31386YC51	FNMA POOL	577092	2031/04/01 6 000	21MAR01 16APR01	1 000000
.. WBIE ..	690	309 005 10	306 450 52	2 554 58	00
314 409 000					2 554 58
.. WBIE ..	691	309 006 08	306,451 50	2,554 58	00
314 410 000					2,554 58
.. WBIE ..	692	309,006 08	306,451 50	2,554 58	00
314 410 000					2,554 58
.. WBIE ..	693	309,007 06	306 452 47	2 554 59	00
314 411 000					2,554 59
.. WBIE ..	694	309,007 06	306,452 47	2 554 59	00
314,411 000					2,554 59
.. WBIE ..	695	309,007 06	306,452 47	2 554 59	00
314,411 000					2,554 59

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	696	309,007 06	306 452 47	2 554 59	00
314,411 000					2,554 59
.. WBIE ..	697	309,008 04	306,453 45	2,554 59	00
314,412 000					2,554 59
.. WBIE ..	698	309 008 04	306,453 45	2 554 59	00
314,412 000					2,554 59
.. WBIE ..	699	455,675 12	451,908 01	3 767 11	00
463 644 000					3,767 11
31386YC51	TOTAL	3,236,736 70	3,209,978 31	26,758 39 L	26,758 39 L
31386YE42	FNMA POOL	577155	2031/05/01 6 500	26SEP01 15OCT01	1 000000
.. WBIO ..	691	299,100 95	293,840 02	5 260 93	00
295 044 090					5,260 93
31386YJ88	FNMA POOL	577287	2031/04/01 6 000	21MAR01 16APR01	1 000000
.. WBIE ..	700	366,936 00	363 902 50	3,033 50	00
373 353 000					3,033 50
.. WBIE ..	701	366,936 00	363 902 50	3,033 50	00
373 353 000					3,033 50
.. WBIE ..	702	366,937 96	363,904 45	3,033 51	00
373,355 000					3 033 51
.. WBIE ..	703	366,937 96	363,904 45	3,033 51	00
373 355 000					3 033 51
.. WBIE ..	704	366,977 27	363 943 44	3 033 83	00
373,395 000					3,033 83
.. WBIE ..	705	366,977 27	363,943 44	3 033 83	00
373 395 000					3,033 83
.. WBIE ..			21MAR01 16APR01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE GN/LS GN/LS	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	706	366,979 24	363,945 39	3,033 85			00	3,033.85
373,397 000								
.. WBIE ..	707	366,979 24	363,945 39	3,033 85	21MAR01	16APR01	1 000000 00	3,033 85
373,397 000								
.. WBIE ..	708	366,981 20	363,947 34	3,033 86	21MAR01	16APR01	1 000000 00	3,033 86
373,399 000								
31386YJ88	TOTAL	3,302,642 14	3,275,338 90	27,303 24 L			00	27,303.24 L
31386YR29	FNMA POOL	577504	2031/04/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	849	28,350 95	28,346 57	4 38			00	4 38
28,009 580								
.. WBIE ..	850	982,318 98	982,167 34	151 64	09MAY01	13JUN01	1 000000 00	151 64
970,491 120								
31386YR29	TOTAL	1,010,669 93	1,010,513 91	156 02 1			00	156 02 L
31386YR89	FNMA POOL	577511	2016/04/01	6 500	05NOV01	19NOV01	1 000000	
.. WBIE ..	747	132,859 29	131,630 19	1,221 10			00	1,221 10
128,115 030								
31386YSU9	FNMA POOL	577531	2016/05/01	7 000	15MAY01	17MAY01	1 000000	
.. WB1H ..	661	1,019,164 41	1,022,402 25	-3,437 84			00	-3 437 84
1 000,100 000								
31386YSV7	FNMA POOL	577532	2016/05/01	5 500	15MAY01	17MAY01	1 000000	
.. WB1H ..	549	966,914 06	969,296 88	-2,382 82			00	-2 382 82
1,000,000 000								
.. WB1H ..	607	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000,000 000								
.. WB1H ..	608	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000,000 000								
.. WB1H ..					15MAY01	17MAY01	1 000000, 2016-05-01	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE GN/LS GN/LS	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	609	966,914 06	969,296 88	-2 382 82			00	-2,382 82
1,000,000 000								
.. WB1H ..	610	966,914 06	969,296 88	-2 382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000,000 000								
.. WB1H ..	611	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2 382 82
1,000,000 000								
.. WB1H ..	612	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000,000 000								
.. WB1H ..	613	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000 000 000								
.. WB1H ..	614	966,914 06	969,296 88	2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000 000 000								
.. WB1H ..	615	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000 000 000								
.. WB1H ..	616	966,914 06	969,296 88	-2 382 82	15MAY01	17MAY01	1 000000 00	-2 382 82
1 000 000 000								
.. WB1H ..	617	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000,000 000								
.. WB1H ..	618	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000 00	-2,382 82
1,000,000 000								
31386YSV7	TOTAL	12,569,882 78	12,600,859 44	-30,976 66 L			00	-30,976 66 L
31386YS88	FNMA POOL	577543	2016/05/01	6 500	05NOV01	19NOV01	1 000000	
.. WBIE ..	748	137,134 60	135,874 21	1,260 39			00	1,260 39
132,237 670								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
31386YTH7	FNMA POOL	577552	2016/06/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	415	365,358 63	354,089 77	11,268 86	00		11,268 86	
354,045 760								
31387AFQ3	FNMA POOL	578075	2031/04/01	7 000	25APR01	14MAY01	1 000000	
.. WB1E ..	364	95,001 86	94,943 10	58 76	00		58 76	
94,017 610								
31387AFY6	FNMA POOL	578083	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	851	501,703 14	501,625 70	77 44	00		77 44	
495,662 260								
31387BBC6	FNMA POOL	578835	2031/04/01	6 000	21MAR01	16APR01	1 000000	
.. WB1E ..	709	74,584 66	73,968 06	616 60	00		616 60	
75,889 000								
31387BDG5	FNMA POOL	578903	2031/04/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	852	168,244 45	168,218 48	25 97	00		25 97	
166 218 660								
.. WB1E ..	853	281,649 32	281,605 84	09MAY01 43 48	13JUN01	1 000000 00	43 48	
278,258 050								
31387BDG5	TOTAL	449 893 77	449 824 32	69 45 1	00		69 45 1	

31387BEN9	FNMA POOL	578941	2031/04/01	6 000	21MAR01	16APR01	1 000000	
.. WB1E ..	710	306,845 86	304,309 13	2,536 73	00		2,536 73	
312,212 000								
.. WB1E ..	711	306,846 84	304,310 11	2,536 73	16APR01	1 000000 00	2 536 73	
312,213 000								
.. WB1E ..	712	306,846 84	304,310 11	2 536 73	16APR01	1 000000 00	2,536 73	
312,213 000								
.. WB1E ..	713	306,847 82	304,311 08	2,536 74	16APR01	1 000000 00	2 536 74	
312,214 000								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
.. WB1E ..	714 312,214 000	306 847 82 304,311 08	21MAR01 2 536 74	16APR01	1 000000 00	2,536 74	
.. WB1E ..	715 312,214 000	306 847 82 304,311 08	21MAR01 2,536 74	16APR01	1 000000 00	2,536 74	
.. WB1E ..	716 312,214 000	306 847 82 304,311 08	21MAR01 2,536 74	16APR01	1 000000 00	2,536 74	
.. WB1E ..	717 312,215 000	306 848 80 304 312 06	21MAR01 2,536 74	16APR01	1 000000 00	2 536 74	
.. WB1E ..	718 312,215 000	306 848 80 304,312 06	21MAR01 2,536 74	16APR01	1 000000 00	2,536 74	
.. WB1E ..	719 460,447 000	452,533 07 448,791 94	21MAR01 3 741 13	16APR01	1 000000 00	3,741 13	
31387BEN9	TOTAL	3,214,161 49	3,187,589 73	26,571 76 1	00	26,571 76 1	
31387BGE7	FNMA POOL	578997	2031/04/01	7 000	09MAY01	13JUN01	1 000000
.. WB1E ..	854 900 830 700	911 809 57 911,668 82	140 75	00		140 75	
31387BHF3	FNMA POOL	579030	2031/04/01	6 500	11APR01	16APR01	1 000000
.. WB1H ..	236 1,000,100 000	996,662 16 996,818 42	-156 26	00		156 26	
31387BLZ4	FNMA POOL	579144	2031/05/01	7 000	09MAY01	13JUN01	1 000000
.. WB1E ..	855 721,841 470	730 638 91 730,526 13	112 78	00		112 78	
31387BPH0	FNMA POOL	579224	2016/04/01	6 000	28NOV01	19DEC01	1 000000
.. WB1E ..	118 75,006 800	75,469 73 75,961 96	-492 23	00		-492 23	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387BR54	FNMA POOL	579308	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WBIE ..	856	87,826 86		87,813 30	13 56		00	13 56
	86,769 360							
.. WBIE ..	857	877,436 04		877,308 59	09MAY01	13JUN01	1 000000	135 45
	866,871 050				135 45		00	
31387BR54	TOTAL	965,242 90		965,113 89	149 01 L		00	149 01 L
31387BUN1	FNMA POOL	579389	2016/04/01	7 000	15MAY01	23MAY01	1 000000	
.. WB1H ..	640	1,019,061 93		1,022,499 43	-3,437 50		00	-3,437 50
	999,999 440							
31387BUR2	FNMA POOL	579392	2016/05/01	5 500	18SEP01	20SEP01	1 000000	
.. WB1H ..	064	981,465 14		979,902 79	1,562 35		00	1,562 35
	999,900 810							
.. WB1H ..	065	981,465 14		979,902 79	1,562 35	18SEP01	1 000000	1,562 35
	999,900 810					20SEP01	00	
.. WB1H ..	066	981,465 14		979,902 79	1,562 35	18SEP01	1 000000	1,562 35
	999,900 810					20SEP01	00	
.. WB1H ..	071	981,465 14		979,902 79	1,562 35	18SEP01	1 000000	1,562 35
	999,900 810					20SEP01	00	
31387BUR2	TOTAL	3,925 860 56		3,919,611 16	6,249 40 L		00	6,249 40 L
31387BVN0	FNMA POOL	579421	2016/05/01	6 000	28NOV01	21DEC01	1 000000	
.. WBIE ..	131	45,158 95		45,453 48	-294 53		00	-294 53
	44 881 940							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387CEA5	FNMA POOL	579829	2031/05/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	431	192,964 46		192,401 15	563 31		00	563 31
	190,685 180							
31387CFC0	FNMA POOL	579863	2031/04/01	7 500	11JUL01	10SEP01	1 000000	
.. WBIE ..	328	768,629 38		765,582 05	3,047 33		00	3,047 33
	750,111 010							
31387CK34	FNMA POOL	580014	2031/05/01	6 000	04DEC01	13DEC01	1 000000	
.. WBIE ..	553	23 686 34		23,600 67	85 67		00	85 67
	23,839 060							
.. WBIE ..	554	825,091 16		822,106 87	2,984 29	04DEC01	1 000000	2,984 29
	830,410 980					13DEC01	00	
31387CK34	TOTAL	848,777 50		845,707 54	3,069 96 L		00	3,069 96 L
31387COA2	FNMA POOL		2031/07/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	644	490,012 41		491,208 67	-1,196 06		00	-1,196 06
	484,224 410							
31387C3R0	FNMA POOL	580508	2016/04/01	7 000	15MAY01	17MAY01	1 000000	
.. WB1H ..	641	1,019,062 86		1,022,500 36	-3,437 50		00	-3,437 50
	1 000 000 350							
31387C3X7	FNMA POOL	580514	2016/04/01	6 000	17APR01	19APR01	1 000000	
.. WB1H ..	288	1,000,881 33		993 849 38	7,031 95		00	7,031 95
	1,000,100 000							
.. WB1H ..	289	1,000,881 33		993,849 38	7,031 95	17APR01	1 000000	7,031 95
	1,000,100 000					19APR01	00	
31387C3X7	TOTAL	2 001,762 66		1,987,698 76	14 063 90 L		00	14,063 90 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
31387C781	FNMA POOL	580590	2031/06/01	6 500	22MAY01	13JUN01	1 000000	
.. WB1E ..	858	987,911 28	995,568 30	-7,657 02	00	-7,657 02		
1,000,100 000								
31387C7D7	FNMA POOL	580592	2031/06/01	6 500	22MAY01	13JUN01	1 000000	
.. WB1E ..	859	987,911 28	995,568 30	-7,657 02	00	7,657 02		
1,000,100 000								
31387DHE2	FNMA POOL	580829	2016/05/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	854	480 487 56	484,820 52	-4,332 96	00	-4,332 96		
674,345 950								
31387DKR9	FNMA POOL	580904	2016/05/01	6 000	28NOV01	20DEC01	1 000000	
.. WB1E ..	127	885,518 12	891,293 69	-5,775 57	00	-5,775 57		
880,086 340								
31387DNA3	FNMA POOL	580985	2031/05/01	7 000	09MAY01	13JUN01	1 000000	
.. WB1E ..	860	69,010 83	69,000 18	10 65	00	10 65		
68,179 898								
.. WB1E ..	861	844,043 29	843,912 99	09MAY01	13JUN01	1 000000	00	130 30
833 880 370				130 30				
31387DNA3	TOTAL	913,054 12	912,913 17	140 95 L	00	140 95 L		
31387DRL5	FNMA POOL	581091	2016/05/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..	421	651 350 91	634,229 77	17,121 14	00	17,121 14		
631,182 450								
31387DRP6	FNMA POOL	581094	2031/05/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	898	469,516 51	473,458 90	-3,942 39	00	-3,942 39		
476 042 370								
.. WB1E ..	899	908,510 41	914,138 91	09JUL01	13AUG01	1 000000	00	-7,628 50
921,176 590				-7,628 50				

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31387DRP6	TOTAL	1,378,024 92	1,389,597 81	-11 570 89 L	00	-11,570 89 L	
31387DTK5	FNMA POOL	581154	2031/05/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	365	680,354 14	678 466 55	1,889 59	00	1,889 59	
	671 853 000						
31387DUW7	FNMA POOL	581197	2031/05/01	6 500	09JUL01	13AUG01	1 000000
.. WB1E ..	900	482 533 57	486,585 26	-4 051 69	00	-4,051 69	
	489,260 910						
31387DZS1	FNMA POOL	581353	2031/05/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	628	97,889 32	97,603 56	285 76	00	285 76	
	96,733 060						
31387EMM4	FNMA POOL		2031/07/01	6 500	09JUL01	13AUG01	1 000000
.. WB1E ..	002	986,249 98	994,531 23	8,281 25	00	-8,281 25	
	999,999 980						
31387E2D8	FNMA POOL		2031/07/01	6 500	09JUL01	13AUG01	1 000000
.. WB1E ..	001	493,700 44	497,846 10	-4,145 46	00	4,145 46	
	500,583 670						
31387E2Z9	FNMA POOL		2031/07/01	6 500	28NOV01	13DEC01	1 000000
.. WB1Q ..	624	51,728 40	52,335 46	607 06	00	-607 06	
	51,591 360						
31387E5R4	FNMA POOL	582356	2016/05/01	6 500	18OCT01	19NOV01	1 000000
.. WB1Q ..	416	395,114 29	382,835 68	12,278 41	00	12,278 41	
	382,880 080						
31387E6B8	FNMA POOL	582366	2016/06/01	6 500	18OCT01	19NOV01	1 000000
.. WB1Q ..	419	530,082 13	516 531 93	13 550 20	00	13,550 20	
	513 668 800						

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31387FDH4	FNMA POOL	582504	2016/05/01 6 500	18OCT01 19NOV01	1 000000
.. WB1Q ..	420	380,601 90	371,775 20	8,826 62	00
368,817 050					8,826 62
.. WB1Q ..	422	322,977 43	312,934 90	18OCT01 19NOV01	1 000000
312,976 830			10,042 53	00	10,042 53
31387FDH4	TOTAL	703,579 33	684,710 18	18,869 15 5	00
					18,869 15 5
31387FFM1	FNMA POOL	582527	2031/05/01 7 000	09MAY01 13JUN01	1 000000
.. WB1E ..	863	237,237 43	237,310 67	-73 24	00
234,380 910					-73 24
31387FFZ2	FNMA POOL	582584	2031/06/01 6 500	22MAY01 13JUN01	1 000000
.. WB1E ..	864	987,911 28	995,568 30	-7,657 02	00
1,000,100 000					-7,657 02
.. WB1E ..	865	987,911 20	995,568 30	22MAY01 13JUN01	1 000000
1,000,100 000			-7 657 02	00	-7,657 02
31387FFZ2	TOTAL	1,975,822 56	1,991,136 60	-15,314 04 1	00
					-15,314 04 1
31387FFZ5	FNMA POOL	582585	2031/06/01 6 500	22MAY01 13JUN01	1 000000
.. WB1E ..	862	987,911 28	995,568 30	-7 657 02	00
1,000,100 000					-7,657 02
31387FGG3	FNMA POOL	582599	2031/06/01 6 500	22MAY01 13JUN01	1 000000
.. WB1E ..	866	987,911 28	995,568 30	-7,657 02	00
1,000,100 000					-7,657 02
31387FHD9	FNMA POOL	582628	2016/06/01 6 500	05NOV01 19NOV01	1 000000
.. WB1E ..	750	733,518 17	726,776 48	6,741 69	00
707,325 040					6,741 69

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31387FHV9	FNMA POOL	582644	2016/06/01 6 000	01NOV01 18DEC01	1 000000
.. WB1E ..	857	1,027,524 36	1,006,936 37	20 587 99	00
1,000,099 750					20,587 99
.. WB1E ..	858	1,027,524 36	1 006,936 37	01NOV01 18DEC01	1 000000
1,000,099 750			20,587 99	00	20,587 99
.. WB1E ..	859	1,027,524 36	1 006,936 37	01NOV01 18DEC01	1 000000
1,000,099 750			20,587 99	00	20,587 99
.. WB1E ..	860	1,027,524 36	1,006 936 37	01NOV01 18DEC01	1 000000
1,000,099 750			20,587 99	00	20,587 99
.. WB1E ..	861	508 196 06	503,875 73	04DEC01 18DEC01	1 000000
500,454 650			4,320 33	00	4,320 33
.. WB1E ..	862	1,015,570 04	1,006,936 37	04DEC01 18DEC01	1 000000
1,000,099 750			8,633 67	00	8 633 67
31387FHV9	TOTAL	5,633,863 54	5,538,557 58	95,305 96 1	00
					95,305 96 1
31387FMB7	FNMA POOL		2016/07/01 6 000	31OCT01 19NOV01	1 000000
.. WB1E ..	751	217,206 29	214,893 47	2,312 82	00
211,457 290					2,312 82
31387FUR3	FNMA POOL		2031/07/01 7 500	24OCT01 05DEC01	1 000000
.. WB1Q ..	538	503,194 75	501,132 02	2,062 73	00
482,247 140					2,062 73
31387FW26	FNMA POOL	583065	2016/06/01 7 000	15MAY01 17MAY01	1 000000
.. WB1H ..	659	3,057,187 50	3,047,500 00	-10,312 50	00
3,000,000 000					-10,312 50

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387F5D7	FNMA POOL	583744	2016/05/01 6 000	31OCT01 19NOV01	1 000000
.. WBIE ..	749	678,162 86	470,941 78	7,221 08	00
640,213 310					7 221 08
31387GCN0	FNMA POOL	583377	2031/05/01 7 000	09MAY01 13JUN01	1 000000
.. WBIE ..	867	330,348 04	330,450 03	101 99	00
326,370 400					-101 99
31387GEV0	FNMA POOL	583448	2031/05/01 7 000	09MAY01 13JUN01	1 000000
.. WBIE ..	868	134,852 27	134,831 46	20 81	00
133,228 550					20 81
.. WBIE ..	869	229,978 40	229,942 90	09MAY01 13JUN01	1 000000
227,209 290					00
31387GEV0	TOTAL	364 830 67	364,774 36	56 31 L	00
					56 31 L
31387GHC9	FNMA POOL	583527	2031/06/01 4 500	22MAY01 13JUN01	1 000000
.. WBIE ..	870	987,911 28	995 568 30	7,457 02	00
1 000 100 000					-7,457 02
31387GMJB	FNMA POOL	583661	2031/06/01 6 000	04DEC01 13DEC01	1 000000
.. WBIE ..	555	63,108 19	62,879 93	228 26	00
63,515 080					228 26
31387GMO2	FNMA POOL	583667	2016/06/01 6 000	15JUN01 19JUL01	1 000000
.. WBIO ..	668	322 583 12	320 857 00	1,726 12	00
324,484 400					1 726 12
31387GMR0	FNMA POOL	583668	2016/06/01 6 000	15JUN01 19JUL01	1 000000
.. WBIO ..	667	292 257 01	290,693 16	1,563 85	00
293,979 540					1,563 85

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387GPW6	FNMA POOL	583737	2031/06/01 6 000	04DEC01 13DEC01	1 000000
.. WBIE ..	556	78 412 65	78,129 05	283 60	00
78,918 230					283 60
31387GPB9	FNMA POOL	583747	2016/06/01 5 500	18SEP01 20SEP01	1 000000
.. WB1H ..	062	981 465 07	979,902 73	1 562 34	00
999 900 740					1 562 34
.. WB1H ..	063	981 465 07	979,902 73	1,562 34	00
999 900 740					1 562 34
.. WB1H ..	067	981 465 07	979,902 73	1,562 34	00
999,900 740					1,562 34
.. WB1H ..	068	981 465 07	979 902 73	1,562 34	00
999,900 740					1,562 34
.. WB1H ..	069	981 465 07	979 902 73	1,562 34	00
999,900 740					1,562 34
.. WB1H ..	070	981,465 07	979 902 73	1,562 34	00
999,900 740					1 562 34
31387GPB9	TOTAL	5,888,790 42	5 879 416 38	9,374 04 L	00
					9,374 04 L
31387GTX0	FNMA POOL		2031/07/01 7 000	05JUN01 16JUL01	1 000000
.. WBIE ..	526	1,009 475 94	1 006,350 63	3,125 31	00
1,000,100 000					3 125 31
31387GWW8	FNMA POOL		2031/07/01 6 500	20NOV01 13DEC01	1 000000
.. WBIO ..	635	398 869 93	397,705 57	1,164 36	00
394,158 510					1 164 36

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387GZM7	FNMA POOL	584048	2016/06/01	6 000	31OCT01	19NOV01	1 000000
.. WB1E ..	752	879,484 42	870,319 51	9,366 91		00	9,366 91
	856,402 960						
31387HVM7	FNMA POOL	584829	2016/05/01	6 000	31OCT01	19NOV01	1 000000
.. WB1E ..	753	138,069 17	136,599 01	1,470 16		00	1,470 16
	134,414 770						
31387HWJ5	FNMA POOL	584849	2031/06/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	632	628,879 55	630,414 56	-1,535 01		00	-1,535 01
	621,451 260						
.. WB1Q ..	633	249,103 42	249,711 46	20NOV01	13DEC01	1 000000	
	246,161 030			608 04		00	-608 04
31387HWJ5	TOTAL	877,982 97	880,126 02	2,143 05 S		00	-2,143 05 S
31387JB62	FNMA POOL	585242	2031/07/01	7 500	11JUL01	13AUG01	1 000000
.. WB1E ..	803	1,024,687 15	1,020,624 65	4,062 50		00	4 062 50
	999,999 660						
.. WB1E ..	804	1,024,687 15	1,020,624 65	31JUL01	13AUG01	1 000000	
	999,999 660			4,062 50		00	4,062 50
.. WB1E ..	805	1,024,687 15	1,020,624 65	11JUL01	13AUG01	1 000000	
	999,999 660			4,062 50		00	4,062 50
31387JB62	TOTAL	3,074,061 45	3,061,873 95	12,187 50 L		00	12,187 50 L
31387JEP7	FNMA POOL	585242	2031/05/01	7 000	09MAY01	13JUN01	1 000000
.. WB1E ..	871	29,969 27	29,964 65	4 62		00	4 62
	29,408 420						
.. WB1E ..	872	943,277 45	943,131 84	09MAY01	13JUN01	1 000000	
	931,919 680			145 61		00	145 61

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387JEP7	TOTAL	973,246 72	973,096 49	150 23 L		00	150 23 L
31387JFW1	FNMA POOL	585334	2031/10/01	6 500	26SEP01	15OCT01	1 000000
.. WB1Q ..	755	340 685 89	339,425 65	1,260 24		00	1,260 24
	336,065 000						
.. WB1Q ..	756	630,502 83	628,170 51	2,332 32	26SEP01	15OCT01	1 000000
	621 951 000					00	2 332 32
31387JFW1	TOTAL	971,188 72	967,596 16	3,592 56 S		00	3,592 56 S
31387JFZ4	FNMA POOL	585334	2016/11/01	6 000	31OCT01	19NOV01	1 000000
.. WB1E ..	755	58,940 12	58,312 53	627 59		00	627 59
	57,380 100						
31387JHK5	FNMA POOL	585334	2031/05/01	7 000	19APR01	14MAY01	1 000000
.. WB1E ..	374	395,837 20	394,737 82	1,099 38		00	1,099 38
	390,890 000						
.. WB1E ..	375	57 682 61	57 646 93	25APR01	14MAY01	1 000000	
	57 085 000			35 68		00	35 68
31387JHK5	TOTAL	453,519 81	452,384 75	1,135 06 L		00	1,135 06 L
31387JSN7	FNMA POOL	585625	2031/05/01	6 500	19NOV01	13DEC01	1 000000
.. WB1E ..	666	333,335 86	332 664 22	671 64		00	671 64
	330,649 330						
.. WB1E ..	681	335,317 06	334,641 44	19NOV01	13DEC01	1 000000	
	332,614 570			675 62		00	675 62
31387JSN7	TOTAL	668,652 92	667,305 66	1,347 26 L		00	1,347 26 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
	SHARES/PAR	BASE	BASE	BASE			NET BAS SECY GN/LS
31387JS00	FNMA POOL	585627	2031/06/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	634	343,979 01	362,916 45	1,062 56		00	1,062 56
	359,679 710						
.. WB1Q ..	637	386,588 85	385,460 29	1,128 56	20NOV01	13DEC01	1 000000
	382,022 490					00	1,128 56
31387JS00	TOTAL	750,567 86	748,376 74	2,191 12 S		00	2,191 12 S
31387J1H9	FNMA POOL	585652	2031/06/01	7 000	09MAY01	13JUN01	1 000000
.. WB1E ..	873	983,937 72	983,785 83	151 89		00	151 89
	972,090 370						
31387JVP8	FNMA POOL	585722	2016/05/01	7 000	15MAY01	17MAY01	1 000000
.. WB1H ..	660	1,019,042 50	1,022,500 00	-3,437 50		00	-3,437 50
	1,000,000 000						
.. WB1H ..	660	-1,019,042 50	-1,022,500 00	3,437 50	15MAY01	17MAY01	1 000000
	-1,000,000 000					00	3,437 50
31387JVP8	TOTAL	00	00	00 L		00	00 L
31387JVT0	FNMA POOL	585726	2016/05/01	6 000	01NOV01	18DEC01	1 000000
.. WB1E ..	863	1,027,523 98	1,006,936 00	20,587 98		00	20,587 98
	1,000,099 380						
.. WB1E ..	864	1,027,523 98	1,006,936 00	20,587 98	01NOV01	18DEC01	1 000000
	1,000,099 380					00	20,587 98
.. WB1E ..	865	1,027,523 98	1,006,936 00	20,587 98	01NOV01	18DEC01	1 000000
	1,000,099 380					00	20,587 98
.. WB1E ..	866	1,015,569 67	1,006,936 00	8,633 67	04DEC01	18DEC01	1 000000
	1,000,099 380					00	8,633 67

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE CURR	GN/LS		NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS				NET BAS SECY GN/LS
31387JVT0	TOTAL	4 098,141 61	4,027,744 80	70 397 61 L	00		70,397 61 L
31387JVM3	FNMA POOL	585729	2016/05/01	5 500	15MAY01	17MAY01	1 000000
.. WB1H ..	548	966 914 06	969,296 88	-2,382 82	00		-2,382 82
	1 000 000 000						
.. WB1H ..	592	966 914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1 000,000 000				00		-2,382 82
.. WB1H ..	593	773,531 25	775,437 50	-1,906 25	15MAY01	17MAY01	1 000000
	800,000 000				00		-1,906 25
.. WB1H ..	594	966 914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	595	966 914 06	969 296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	596	966,914 06	969 296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	597	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	598	966,914 06	969,296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	599	966,914 06	969 296 88	-2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	600	966 914 06	969,296 88	2,382 82	15MAY01	17MAY01	1 000000
	1,000,000 000				00		-2,382 82
.. WB1H ..	601	966,914 06	969 296 88	2 382 82	15MAY01	17MAY01	1 000000
	1 000 000 000				00		-2,382 82
.. WB1H ..				15MAY01	17MAY01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,000,000 000	602 966,914 06	969,296 88	-2,382 82	00	-2,382 82
.. WB1H ..	603 966,914 06	969,296 88	15MAY01 17MAY01	1 000000 00	-2,382 82
1,000,000 000	604 966,914 06	969,296 88	-2,382 82	00	-2,382 82
.. WB1H ..	605 966 914 06	969,296 88	15MAY01 17MAY01	1 000000 00	-2,382 82
1,000,000 000	606 966 914 06	969,296 88	-2,382 82	00	-2,382 82
.. WB1H ..	607 966 914 06	969,296 88	15MAY01 17MAY01	1 000000 00	-2,382 82
1,000,000 000	608 966 914 06	969,296 88	-2,382 82	00	-2,382 82
.. WB1H ..	609 966 914 06	969,296 88	15MAY01 17MAY01	1 000000 00	-2,382 82
31387JWV3 TOTAL	15,277,242 15	15,314,890 70	-37,448 55 1	00	-37,448 55 1
31387JYV9 FNMA POOL	585731	2016/05/01 7 000	15MAY01 17MAY01	1 000000	
.. WB1H ..	671 1,019,062 50	1,022,500 00	-3,437 50	00	-3,437 50
1,000,000 000	672 1,019,062 50	1,022,500 00	-3,437 50	00	-3,437 50
31387JYX8 FNMA POOL	585826	2031/06/01 6 000	13JUN01 13JUN01	1 000000	
.. WB1H ..	083 867,558 11	874,028 23	-6,470 12	00	-6,470 12
900,190 000	084 867,558 11	874,028 23	-6,470 12	00	-6,470 12
.. WB1H ..	085 963,846 38	971,034 59	11JUN01 13JUN01	1 000000 00	-7,188 21
1,000,100 000	086 963,846 38	971,034 59	-7,188 21	00	-7,188 21
.. WB1H ..	087 963,846 38	971,034 59	11JUN01 13JUN01	1 000000 00	-7,188 21
1,000,100 000	088 963,846 38	971,034 59	-7,188 21	00	-7,188 21
.. WB1H ..	089 963,846 38	971,034 59	11JUN01 13JUN01	1 000000 00	-7,188 21
1,000,100 000	090 963,846 38	971,034 59	-7,188 21	00	-7,188 21

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,000,100 000					
31387JYX8 TOTAL	5 686,790 01	5,729,201 18	-42,411 17 1	00	-42,411 17 1
31387JZ28 FNMA POOL	585892	2016/05/01 6 500	05NOV01 19NOV01	1 000000	
.. WB1E ..	754 137,934 52	136,666 78	1,267 74	00	1,267 74
133,009 030					
31387J3H7 FNMA POOL	585900	2031/05/01 7 000	19APR01 14MAY01	1 000000	
.. WB1E ..	370 48,978 13	48,842 10	136 03	00	136 03
48,366 000					
.. WB1E ..	371 110,440 29	110,133 56	19APR01 14MAY01	1 000000 00	306 73
109 060 000					
31387J3H7 TOTAL	159,418 42	158,975 66	442 76 1	00	442 76 1
31387KAC7 FNMA POOL	586003	2016/06/01 6 000	31OCT01 19NOV01	1 000000	
.. WB1E ..	756 901,668 63	892,067 65	9,600 98	00	9,600 98
877 803 350					
31387KAQ6 FNMA POOL		2031/07/01 6 500	09JUL01 13AUG01	1 000000	
.. WB1E ..	006 442,603 59	446,320 01	-3,716 42	00	-3,716 42
448,774 240					
31387KBC6 FNMA POOL		2031/08/01 7 500	11JUL01 13AUG01	1 000000	
.. WB1E ..	007 309,348 03	308,121 58	1,226 45	00	1,226 45
301,895 000					
.. WB1E ..	007 309,348 03	308,121 58	11JUL01 13AUG01	1 000000 00	-1,226 45
CXL 007					
-301,895 000					
31387KBC6 TOTAL	00	00	00 1	00	00 1

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387KEB5	FNMA POOL	586130	2031/06/01 6 500	17SEP01 19SEP01	1 000000
.. WB1Q ..	358 999,900 610	1,005,681 28	1,003,181 53	2,499 75	00
.. WB1Q ..	693 86,396 010	87,583 96	86,310 52	26SEP01 15OCT01	1 000000
.. WB1Q ..	699 714,172 760	723,992 64	713,466 83	26SEP01 15OCT01	1 000000
.. WB1Q ..	630 187 863 850	190,108 60	187,680 48	20NOV01 13DEC01	1 000000
31387KEB5	TOTAL	2 007 366 48	1 990,638 56	16,727 92 S	00
31387KEP4	FNMA POOL	586142	2031/06/01 6 500	22MAY01 13JUN01	1 000000
.. WB1E ..	874 1,000,100 000	987,911 28	995,568 30	-7 657 02	00
31387KF65	FNMA POOL	586189	2031/06/01 6 000	04DEC01 13DEC01	1 000000
.. WB1E ..	557 836,955 710	831,593 96	828,586 15	3,007 81	00
.. WB1E ..	CXL 557 -836 955 710	-831,593 96	-828,586 15	04DEC01 13DEC01	1 000000
.. WB1E ..	734 836,955 840	831 593 96	828,586 28	04DEC01 13DEC01	1 000000
31387KF65	TOTAL	831 593 96	828,586 28	3 007 48 L	00
31387KH82	FNMA POOL	586226	2031/07/01 7 000	09MAY01 13JUN01	1 000000
.. WB1E ..	875 141,041 000	142,759 94	142 804 01	-44 07	00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
31387KUR2	FNMA POOL	586592	2016/06/01 6 000	15NOV01 19NOV01	1 000000
.. WB1H ..	540 999,999 130	1,021,522 55	1,012,811 62	8,710 93	00
.. WB1H ..	CXL 540 -999,999 130	-1 021,522 55	-1,012,811 62	15NOV01 19NOV01	1 000000
31387KUR2	TOTAL	00	00	00 L	00
31387MAL3	FNMA POOL	586592	2031/07/01 6 500	26SEP01 15OCT01	1 000000
.. WB1Q ..	697 530,594 310	537,889 99	529,163 27	8,726 72	00
.. WB1Q ..	698 285,826 860	289,756 98	285,055 97	26SEP01 15OCT01	1 000000
31387MAL3	TOTAL	827,646 97	814 219 24	13,427 73 S	00
31387MBE8	FNMA POOL	586592	2016/10/01 6 500	18OCT01 19NOV01	1 000000
.. WB1Q ..	418 415 368 890	428,641 22	426,337 76	2,303 46	00
31387MKM0	FNMA POOL	588100	2016/07/01 6 500	18OCT01 19NOV01	1 000000
.. WB1Q ..	414 263,073 530	271,479 55	270,020 66	1,458 89	00
31387MPES	FNMA POOL	588221	2031/06/01 7 000	10JUL01 13AUG01	1 000000
.. WB1E ..	008 499,280 620	503,025 22	504,195 41	-1,170 19	00
.. WB1E ..	009 499,280 620	503,025 22	504,195 41	10JUL01 13AUG01	1 000000

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
31387MPE3	TOTAL						
	1,006,850 44	1,008,390 82		-2,340 38 L		00	-2,340 38 L
31387MQF9	FNMA POOL	588254	2031/06/01	6 500	22MAY01	13JUN01	1 000000
.. WB1E ..	877	987,911 28	995,568 30	-7,657 02		00	-7,657 02
	1,000,100 000						
31387MQW2	FNMA POOL	588269	2016/06/01	6 500	28AUG01	20SEP01	1 000000
.. WB1Q ..	363	277,245 82	273,438 80	3,827 02		00	3,827 02
	272,152 330						
31387MQ93	FNMA POOL	588280	2031/06/01	6 500	22MAY01	13JUN01	1 000000
.. WB1E ..	876	987,911 28	995,568 30	-7,657 02		00	-7,657 02
	1,000,100 000						
31387NHP5	FNMA POOL	588938	2031/06/01	6 500	31AUG01	17SEP01	1 000000
.. WB1E ..	462	905,142 94	901,200 80	3,942 14		00	3,942 14
	981,060 010						
31387NHU4	FNMA POOL	588943	2031/06/01	6 000	04DEC01	13DEC01	1 000000
.. WB1E ..	559	837,029 74	834,002 26	3,027 48		00	3,027 48
	842,426 530						
.. WB1E ..	CXL 559	-837,029 74	-834,002 26	-3,027 48	13DEC01	1 000000	00
	-842,426 530						-3,027 48
.. WB1E ..	735	837,029 74	834,002 40	3,027 34	13DEC01	1 000000	00
	842,426 670						3,027 34
31387NHU4	TOTAL						
-----	837,029 74	834,002 40		3 027 34 L		00	3,027 34 L
31387NM46	FNMA POOL		2031/08/01	6 000	04DEC01	13DEC01	1 000000
.. WB1E ..	560	908,589 15	905,302 86	3,286 29		00	3,286 29
	914,447 330						

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE			
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET	SECY GN/LS	GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	COST	BASE SECY GN/LS			NET	BAS SECY GN/LS	
31387NR41	FNMA POOL 589207	2031/06/01	6 500	26SEP01	15OCT01	1 000000			
.. WB1Q ..	700	179,557 27	176,644 13	2,913 14	00			2 913 14	
	177,121 840								
31387NSG3	FNMA POOL 589219	2031/06/01	7 000	09MAY01	13JUN01	1 000000			
.. WB1E ..	878	799,086 60	799,333 31	246 71	00			-246 71	
	789,465 000								
31387NXR3	FNMA POOL 2031/07/01	6 500		19NOV01	13DEC01	1 000000			
.. WB1E ..	647	336,963 12	336,284 18	678 94	00			678 94	
	334,247 360								
.. WB1E ..	680	344,930 65	344,235 66	694 99	13DEC01	1 000000		694 99	
	342,150 680				00				
31387NXR3	TOTAL	681,893 77	680,519 84	1,373 93 L	00			1,373 93 L	

31387NZB6	FNMA POOL 2031/07/01	6 000		19JUL01	13AUG01	1 000000			
.. WB1E ..	010	77,180 12	76,016 36	1,163 76	00			1,163 76	
	79,235 298								
.. WB1E ..	020	94,514 63	93,089 48	1,425 15	13AUG01	1 000000		1,425 15	
	97,031 380				00				
31387NZB6	TOTAL	171,694 75	169,105 84	2,588 91 L	00			2,588 91 L	
--									
31387N2C0	FNMA POOL 2031/07/01	6 000		04DEC01	13DEC01	1 000000			
.. WB1E ..	558	113,465 24	113,054 84	410 40	00			410 40	
	114,196 810								
31387PSW3	FNMA POOL 2031/06/01	7 000		09MAY01	13JUN01	1 000000			
.. WB1E ..	879	789,596 33	789,840 11	-243 78	00			-243 78	
	780,089 000								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31387QFW5	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
867	1 005 993 14	1,009,977 12	-3 983 98			00	-3,983 98
999,900 000							
31387QH86	FNMA POOL	2016/06/01	6 000	04DEC01	18DEC01	1 000000	
.. WB1E ..							
868	214,696 22	214,118 10	578 12			00	578 12
211,425 730							
31387QN48	FNMA POOL	2016/08/01	6 500	28AUG01	20SEP01	1 000000	
.. WB1Q ..							
375	152 389 25	150,396 74	1 992 51			00	1,992 51
149,578 810							
31387Q6W5	FNMA POOL	2016/09/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..							
427	34,371 41	34,183 30	188 11			00	188 11
33,307 140							
31387RB56	FNMA POOL	2016/08/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..							
410	511,393 33	508,645 18	2 748 15			00	2,748 15
495,558 690							
.. WB1Q ..							
423	708,975 49	705,165 56	3 809 93			00	3,809 93
687,022 960							
.. WB1Q ..							
424	74,199 13	73 800 39	398 74			00	398 74
71,901 650							
31387RB56	TOTAL						
-----	1,294 567 95	1 287,611 13	6,956 82 S			00	6,956 82 S
31387RTD0	FNMA POOL	2031/06/01	7 000	10JUL01	13AUG01	1 000000	
.. WB1E ..							
024	501 502 45	502,669 10	1,146 65			00	-1,146 65
497,769 180							
.. WB1E ..							
025	504,574 70	505,748 49	-1,173 79			00	-1 173 79
500 818 560							

NET SELL

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31387RTD0	TOTAL						
-----	1,006,077 15	1,008,417 59	-2,340 44 L			00	-2,340 44 L
31387R2N7	FNMA POOL	2031/08/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..							
021	394,584 82	397,898 03	-3,313 21			00	-3,313 21
400 086 000							
.. WB1E ..							
022	516,435 23	520,973 26	-4,338 03			00	-4,338 03
523,838 000							
.. WB1E ..							
023	651 986 21	657,460 74	-5,474 53			00	-5,474 53
661 076 000							
31387R2N7	TOTAL						
-----	1,563 206 26	1 576 332 03	-13 125 77 L			00	-13,125 77 L
31387SEN2	FNMA POOL	2031/08/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..							
561	795,479 21	792,602 03	2,877 18			00	2,877 18
800,608 110							
.. WB1Q ..							
060	337,352 44	341,247 78	-3,895 34			00	-3 895 34
343,607 170							
.. WB1Q ..							
063	630,227 79	641,419 52	-11,191 73			00	-11,191 73
641,912 600							
31387SEN2	TOTAL						
-----	795,479 21	792,602 03	2,877 18 L			00	2,877 18 L
-----	967 580 23	982,667 30	-15,087 07 S			00	-15,087 07 S
31387SGQ3	FNMA POOL	2016/08/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..							
403	137 852 22	137,098 14	754 08			00	754 08
133,583 800							

NET SELL

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387SJ31	FNMA POOL	592582	2016/06/01	6 500	18OCT01	19NOV01	1 000000
.. WB1Q ..	426	882,297 01	877,758 90	4,538 11		00	4,538 11
	854,977 790						
31387SYM2	FNMA POOL		2031/08/01	7 000	10JUL01	13AUG01	1 000000
.. WB1E ..	026	504,052 25	505,224 83	-1,172 58		00	-1,172 58
	500,300 000						
.. WB1E ..	027	504,052 25	505,224 83	-1,172 58	10JUL01	13AUG01	1 000000
	500,300 000					00	-1,172 58
31387SYM2	TOTAL	1,008,104 50	1 010,449 66	-2,345 16 L		00	-2,345 16 L
31387SY42	FNMA POOL		2031/10/01	6 500	31AUG01	17SEP01	1 000000
.. WB1E ..	463	657,260 78	654,398 23	2,862 55		00	2,862 55
	654,296 000						
31387S3N4	FNMA POOL		2016/07/01	6 500	18OCT01	19NOV01	1 000000
.. WB1Q ..	404	816,536 21	795,463 54	20,872 67		00	20,872 67
	791,253 200						
31387TAG9	FNMA POOL		2031/08/01	6 500	31AUG01	17SEP01	1 000000
.. WB1E ..	464	347,170 74	345,658 72	1,512 02		00	1,512 02
	345,604 720						
31387THD9	FNMA POOL		2016/07/01	6 500	05NOV01	19NOV01	1 000000
.. WB1E ..	757	165,578 14	164,056 33	1,521 81		00	1,521 81
	159,665 530						
.. WB1E ..	758	790,084 69	790,749 57	7,335 12	05NOV01	19NOV01	1 000000
	769,585 960					00	7,335 12
31387THD9	TOTAL	963,662 83	954,805 90	8,856 93 L		00	8,856 93 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387THJ6	FNMA POOL		2031/07/01	6 500	09JUL01	13AUG01	1 000000
.. WB1E ..	028	288 488 55	290,910 90	-2,422 35		00	-2,422 35
	292,510 570						
31387TRJ5	FNMA POOL	593689	2031/07/01	6 500	09JUL01	13AUG01	1 000000
.. WB1E ..	029	49,945 62	50,365 00	-419 38		00	-419 38
	50,641 950						
31387TWN0	FNMA POOL		2016/07/01	6 500	28AUG01	20SEP01	1 000000
.. WB1Q ..	365	403,001 01	397,731 67	5,269 34		00	5,269 34
	395,568 640						
.. WB1Q ..	408	231,061 82	225,155 30	5,906 52	18OCT01	19NOV01	1 000000
	223,907 280					00	5 906 52
31387TWN0	TOTAL	634,062 83	622,886 97	11,175 86 S		00	11,175 86 S
31387TYZ1	FNMA POOL		2031/07/01	6 500	09JUL01	13AUG01	1 000000
.. WB1E ..	030	949,206 84	957,177 05	-7,978 21		00	-7,978 21
	962,440 400						
31387TK4	FNMA POOL		2016/08/01	6 500	28AUG01	20SEP01	1 000000
.. WB1Q ..	360	269 938 32	264,912 52	5,025 80		00	5,025 80
	264,959 970						
31387UB83	FNMA POOL		2031/08/01	6 500	19NOV01	13DEC01	1 000000
.. WB1E ..	648	351 685 70	350,977 09	708 61		00	708 61
	348,851 280						
.. WB1E ..	649	656,044 30	654,722 45	1,321 85	19NOV01	13DEC01	1 000000
	650,756 900					00	1,321 85
31387UB83	TOTAL	1,007,730 00	1,005 699 54	2,030 46 L		00	2,030 46 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387WM5	TOTAL	1,008,003 76	1,010,348 68		-2,344 92 L		00	-2,344 92 L
31387WMP8	FNMA POOL		2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WB1E ..	036	503,548 50	504,719 91		-1,171 41		00	-1,171 41
	499,800 000							
.. WB1E ..	037	507,885 68	505,733 79		19JUL01	13AUG01	1 000000	2,151 89
	500,804 000				2,151 89		00	
31387WMP8	TOTAL	1,011,434 18	1,010,453 70		980 48 L		00	980 48 L
31387WYL5	FNMA POOL		2031/07/01	4 500	26SEP01	15OCT01	1 000000	
.. WB1Q ..	692	535,091 52	526,410 21		8,481 31		00	8,481 31
	527,833 800							
.. WB1Q ..	696	475 859 47	468,139 15		26SEP01	15OCT01	1 000000	7,720 32
	469,405 150				7,720 32		00	
31387WYL5	TOTAL	1,010,950 99	994,549 36		14,401 43 S		00	14,401 43 S
31387W5N3	FNMA POOL		2016/07/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	760	101,811 10	100,875 37		935 73		00	935 73
	98,175 540							
.. WB1E ..	761	842,571 91	834,827 92		05NOV01	19NOV01	1 000000	7,743 99
	812,484 590				7,743 99		00	
31387W5N3	TOTAL	944,383 01	935,703 29		8,679 72 L		00	8,679 72 L
31387W7H4	FNMA POOL		2031/08/01	6 500	20NOV01	13DEC01	1 000000	
.. WB1Q ..	641	417,328 14	416,109 84		1,218 30		00	1,218 30
	412,398 690							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31387YTJ2	FNMA POOL		2016/07/01	6 000	01NOV01	18DEC01	1 000000	
.. WB1E ..	865	1,027,524 19	1,006,936 20		20,587 99		00	20,587 99
	1,000,099 580							
.. WB1E ..	870	1,027,524 19	1,006,936 20		20,587 99	18DEC01	1 000000	20,587 99
	1,000,099 580						00	
.. WB1E ..	871	1,027,524 19	1,006,936 20		20,587 99	18DEC01	1 000000	20,587 99
	1,000,099 580						00	
.. WB1E ..	872	1,027,524 19	1 006,936 20		20,587 99	18DEC01	1 000000	20,587 99
	1,000,099 580						00	
.. WB1E ..	873	507,374 06	503 060 71		4,313 35	18DEC01	1 000000	4,313 35
	499,645 170						00	
.. WB1E ..	874	1,015,569 87	1 006,936 20		8,633 67	18DEC01	1 000000	8,633 67
	1,000,099 580						00	
31387YTJ2	TOTAL	5,433,040 69	5,537,741 71		95,298 98 L		00	95,298 98 L
31387YX81	FNMA POOL		2016/08/01	6 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	762	120,325 06	119,219 16		1,105 90		00	1,105 90
	116 028 380							
31388AAW4	FNMA POOL		2031/08/01	6 500	09JUL01	13AUG01	1 000000	
.. WB1E ..	039	215,129 73	216,936 11		-1,806 38		00	-1,806 38
	218,129 000							
31388ARN6	FNMA POOL		2031/12/01	6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	064	351,470 52	354 351 19		-2 880 67		00	-2,880 67
	357,987 000							
.. WB1Q ..	067	630,424 54	635,591 54		-5,147 00	13DEC01	1 000000	-5,147 00
	642,113 000						00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
31388ARN6	TOTAL					
	981 895 06		989,942 73	-8,047 67 S	00	-8,047 67 S
31388A2S2	FNMA POOL	2031/08/01	7 500	11JUL01	13AUG01	1 000000
.. WBIE ..	038		1,020,625 00	4,062 50	00	4,062 50
	1,000,000 000					
31388A6L3	FNMA POOL	2031/11/01	6 000	04DEC01	13DEC01	1 000000
.. WBIE ..	562		822,088 67	2,984 23	00	2,984 23
	830,392 600					
31388BC91	FNMA POOL	2016/08/01	6 000	15NOV01	19NOV01	1 000000
.. WBIE ..	541		1,012 811 69	8,710 93	00	8,710 93
	999,999 200					
31388BT51	FNMA POOL	2031/09/01	6 500	26SEP01	15OCT01	1 000000
.. WBIE ..	747		199,783 11	741 77	00	741 77
	197,805 060					
.. WBIE ..	747		-199,783 11	-741 77	00	-741 77
	-197,805 060					
31388BT51	TOTAL					
-----	00		00	00 S	00	00 S
31388CF39	FNMA POOL	2031/08/01	6 000	19JUL01	13AUG01	1 000000
.. WBIE ..	040		959,279 06	14,686 03	00	14,686 03
	999,900 000					
31388CHM9	FNMA POOL	2031/08/01	6 500	09JUL01	13AUG01	1 000000
.. WBIE ..	041		960 144 34	-7 994 92	00	-7,994 92
	965,424 000					
31388CHQ9	FNMA POOL	2031/08/01	6 500	26SEP01	15OCT01	1 000000
.. WBIE ..	765		590 311 82	2,191 75	00	2,191 75
	584,467 150					

STATE SEC

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
31388CQL7	FNMA POOL	2016/08/01	6 500	18OCT01	19NOV01	1 000000
.. WBIE ..	411		297 868 38	1 540 03	00	1,540 03
	290 137 600					
31388CR36	FNMA POOL	2031/08/01	6 000	14SEP01	15OCT01	1 000000
.. WBIE ..	221		56,045 51	231 00	00	231 00
	56 862 910					
.. WBIE ..	222		985,624 71	4,062 49	00	4,062 49
	999,999 700					
.. WBIE ..	223		985,624 70	4 062 50	00	4 062 50
	999,999 700					
.. WBIE ..	227		929 287 13	4,714 21	00	4,714 21
	942 840 470					
31388CR36	TOTAL					
-----	2,969,652 25		2,956 582 05	13,070 20 L	00	13 070 20 L
31388CR49	FNMA POOL	2031/08/01	6 500	20NOV01	13DEC01	1 000000
.. WBIE ..	638		403,173 02	1,180 42	00	1,180 42
	399 577 240					
31388C2D1	FNMA POOL	2016/09/01	6 500	18OCT01	19NOV01	1 000000
.. WBIE ..	413		367 443 21	1,985 26	00	1,985 26
	357,989 580					
31388CSJ5	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000
.. WBIE ..	875		47 360 54	-186 82	00	-186 82
	46,888 000					
.. WBIE ..	876		1,010,179 13	-3 984 77	00	-3,984 77
	1,000,100 000					
.. WBIE ..	877		1 010,179 13	-3,984 77	00	-3,984 77
	1,000,100 000					

STATE SEC

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL MAT RATE BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
31388C5J5	TOTAL	2,059,562 44	2,067,718 80	-8,156 36 L	00	-8,156 36 L
31388DMH8	FNMA POOL	2031/09/01	4 500	31AUG01	17SEP01	1 000000
.. WB1E ..	466	99,288 87	98,856 44	432 43	00	432 43
	98,841 000					
31388DNJ3	FNMA POOL	2031/08/01	7 500	11JUL01	13AUG01	1 000000
.. WB1E ..	044	1,024,687 50	1,020,625 00	4,062 50	00	4,062 50
	1,000,000 000					
31388DN53	FNMA POOL	2031/08/01	4 500	09JUL01	13AUG01	1 000000
.. WB1E ..	042	591,566 56	596,533 77	-4 967 21	00	-4 967 21
	599,814 000					
.. WB1E ..	043	840,875 76	847,936 35	-7,060 59	1 000000	-7,060 59
	852,599 000					
31388DN53	TOTAL	1,432 442 32	1 444,470 12	-12,027 80 L	00	-12,027 80 L
31388DQ27	FNMA POOL	2031/09/01	4 500	26SEP01	15OCT01	1 000000
.. WB1Q ..	759	383,247 43	381,829 74	1,417 69	00	1,417 69
	378,049 250					
.. WB1Q ..	762	220,722 22	219,905 74	816 48	1 000000	816 48
	217,728 450					
31388DQ27	TOTAL	603,969 65	601,735 48	2,234 17 S	00	2 234 17 S
31388DXF0	FNMA POOL	2031/10/01	6 000	15OCT01	15OCT01	1 000000
.. WB1Q ..	798	908 123 82	907 340 89	782 93	00	782 93
	911,042 000					
.. WB1Q ..	800	52,750 49	52,705 01	45 48	1 000000	45 48
	52,920 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL MAT RATE BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS		
31388DXF0	TOTAL	960 874 31	960,045 90	828 41 S	00	828 41 S	
31388D3X4	FNMA POOL	2031/09/01	7 500	24OCT01	05DEC01	1 000000	
.. WB1Q ..	539	97,859 86	97,458 70	401 16	00	401 16	
	93,786 030						
31388D5J3	FNMA POOL	2016/09/01	6 000	27SEP01	02OCT01	1 000000	
.. WB2J ..	315	2,089,936 61	2,050,461 56	39 475 05	00	39,475 05	
	2,052,101 000						
.. WB2J ..	CXL 315	-2 089,936 61	-2,050,461 56	-39,475 05	1 000000	-39,475 05	
	-2,052,101 000						
.. WB2J ..	367	2,076,662 94	2,037,438 60	39,224 34	1 000000	39,224 34	
	2,039,067 630						
.. WB2J ..	CXL 367	-2,076,662 94	2 037,438 60	-39,224 34	1 000000	-39,224 34	
	-2 039,067 630						
.. WB2J ..	445	2,089 938 79	2,058,487 15	31,451 64	1 000000	31,451 64	
	2 052,101 000						
.. WB2J ..	CXL 445	-2,089,938 79	-2,058,487 15	-31 451 64	1 000000	-31,451 64	
	-2 052,101 000						
.. WB2J ..	484	2,089,938 79	2,045,413 22	44,525 57	1 000000	44,525 57	
	2,039,067 630						
.. WB2J ..	485	13,033 37	13,073 62	25OCT01	25OCT01	1 000000	-40 25
	13 033 370						
31388D5J3	TOTAL	2,102 972 16	2,058,486 84	44,485 32 L	00	44,485 32 L	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY CN/LS NET BAS SECY CN/LS
31388EAY2	FNMA POOL	2016/10/01	6 000	04DEC01	18DEC01	1 000000	
.. WBIE ..	879	557,713 49	556,211 73	1,501 76		00	1,501 76
	549,217 780						
31388EA7J	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WBIE ..	878	838,352 32	843,690 48	-5,338 16		00	-5,338 16
	833,274 550						
31388EEU6	FNMA POOL	2031/08/01	6 500	09JUL01	13AUG01	1 000000	
.. WBIE ..	047	34,001 96	34,287 46	-285 50		00	-285 50
	34,476 000						
.. WBIE ..	048	36,944 93	37,255 14	-310 21		00	-310 21
	37,460 000						
.. WBIE ..	049	334,165 17	336,971 06	-2,805 89		00	-2,805 89
	338,824 000						
31388EEU6	TOTAL		408 513 66	-3,401 40 L		00	-3,401 40 L
31388EE36	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WBIE ..	045	502,742 50	503,912 03	-1,169 53		00	-1,169 53
	499,000 000						
31388EE44	FNMA POOL	2031/08/01	7 000	10JUL01	13AUG01	1 000000	
.. WBIE ..	046	500,729 52	501,894 36	-1,164 84		00	-1,164 84
	497,002 000						
31388EFP6	FNMA POOL	2016/08/01	6 000	31OCT01	19NOV01	1 000000	
.. WBIE ..	743	66,476 10	65,768 27	707 83		00	707 83
	64,716 620						
31388EFU5	FNMA POOL	2016/08/01	6 000	05NOV01	18DEC01	1 000000	
.. WBIE ..	880	1,021,328 59	1 012,734 85	8 593 74		00	8,593 74
	1,000,000 460						
.. WBIE ..	881	1,021 328 59	1 012 734 84	8 593 75		00	8,593 75
	1,000,000 460						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY CN/LS NET BAS SECY CN/LS
.. WBIE ..	882	1,021 328 59	1,012,734 84	05NOV01	18DEC01	1 000000	8 593 75
	1 000,000 460			8 593 75		00	
.. WBIE ..	883	1 021,328 59	1 012,734 84	05NOV01	18DEC01	1 000000	8,593 75
	1,000,000 460			8,593 75		00	
.. WBIE ..	884	643,702 06	641,968 74	04DEC01	18DEC01	1 000000	1,733 32
	633,896 470			1,733 32		00	
31388EFU5	TOTAL	4,729,016 42	4,692,908 11	36,108 31 L		00	36 108 31 L
31388ENS1	FNMA POOL	2031/09/01	6 000	14SEP01	15OCT01	1 000000	
.. WBIE ..	228	989 686 82	985,624 31	4 062 51		00	4 062 51
	999,999 310						
.. WBIE ..	229	989 686 82	985 624 32	4,062 50		00	4,062 50
	999,999 310						
.. WBIE ..	230	284,985 55	283 547 14	20SEP01	15OCT01	1 000000	1,438 41
	287 482 570			1 438 41		00	
.. WBIE ..	231	913,167 94	908,558 89	20SEP01	15OCT01	1 000000	4,609 05
	921,809 910			4,609 05		00	
31388ENS1	TOTAL	3,177,527 13	3,163,354 66	14 172 47 L		00	14,172 47 L
31388FR47	FNMA POOL	2031/09/01	6 500	31AUG01	17SEP01	1 000000	
.. WBIE ..	467	751,718 19	748,444 26	3,273 93		00	3,273 93
	748,327 330						
31388GC33	FNMA POOL	2016/09/01	6 500	18OCT01	19NOV01	1 000000	
.. WBIO ..	417	73,228 91	72,835 39	393 52		00	393 52
	70,961 470						
.. WBIO ..	425	75,456 29	75,050 79	18OCT01	19NOV01	1 000000	405 50
	73,119 880			405 50		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388GC33	TOTAL	148,685 20		147,886 18	799 02 5	00	799 02 5
31388GTU5	FNMA POOL		2031/12/01	6 500	19NOV01	13DEC01	1 000000
.. WBIE ..	650	42,258 49		42,173 35	85 14	00	85 14
	41,917 910						
31388HUQ0	FNMA POOL		2016/09/01	6 500	05NOV01	19NOV01	1 000000
.. WBIE ..	764	79,694 23		78,961 77	732 46	00	732 46
	76,848 440						
.. WBIE ..	765	800,950 85		793,589 39	7 361 46	19NOV01	1 000000
	772,349 770					00	7 361 46
31388HUQ0	TOTAL	880,645 08		872,551 16	8,093 92 1	00	8,093 92 1
31388JGJ8	FNMA POOL		2031/10/01	6 500	28NOV01	13DEC01	1 000000
.. WB1Q ..	623	23,318 31		23,591 97	273 66	00	-273 66
	23,254 530						
.. WB1Q ..	244	1,210 37		1,232 84	26DEC01	26DEC01	1 000000
	1,210 370				-22 47	00	-22 47
31388JGJ8	TOTAL	24,528 68		24,824 81	-296 13 5	00	-296 13 5
31388JJQ9	FNMA POOL		2031/10/01	6 500	20NOV01	13DEC01	1 000000
.. WB1Q ..	629	824,378 32		825 874 82	-1,494 50	00	-1,496 50
	814,640 820						
.. WB1Q ..	639	181,608 97		181,938 65	20NOV01	13DEC01	1 000000
	179,463 820				-329 68	00	-329 68
.. WB1Q ..	643	471,788 28		472,644 73	20NOV01	13DEC01	1 000000
	466,215 550				856 45	00	856 45
.. WB1Q ..	625	927,609 53		937 910 05	28NOV01	13DEC01	1 000000
	925,152 090				-10,300 52	00	-10,300 52

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1Q ..	676	501,327 50		506,894 43	28NOV01	13DEC01	1 000000
	499,999 380				-5,566 93	00	-5,566 93
.. WB1Q ..	250	114,231 30		116,280 89	26DEC01	26DEC01	1 000000
	114,231 290				-2,048 79	00	-2,048 79
31388JJQ9	TOTAL	3,020,943 90		3,041,542 77	-20 598 87 5	00	-20,598 87 5
31388JRS6	FNMA POOL		2031/09/01	6 000	05SEP01	17SEP01	1 000000
.. WBIE ..	468	979 843 75		972,187 50	7,656 25	00	7,656 25
	1,000,000 000						
31388KFK3	FNMA POOL		2031/10/01	6 000	04DEC01	13DEC01	1 000000
.. WBIE ..	563	40,104 15		39,959 09	145 06	00	145 06
	40,362 720						
31388KQR6	FNMA POOL		2014/11/01	6 000	15NOV01	19NOV01	1 000000
.. WB1H ..	539	204 304 03		202,561 85	1,742 18	00	1,742 18
	199,999 360						
31388KZ54	FNMA POOL		2016/11/01	5 500	13NOV01	18DEC01	1 000000
.. WBIE ..	885	168,068 69		169,138 85	-1,070 16	00	-1,070 16
	167,050 720						
31388LBB5	FNMA POOL		2016/11/01	5 500	13NOV01	18DEC01	1 000000
.. WBIE ..	886	752,724 79		757,517 73	-4,792 94	00	-4,792 94
	748,165 660						
31388LDW7	FNMA POOL		2031/11/01	6 500	19NOV01	19DEC01	1 000000
.. WBIE ..	564	1,008,225 51		1 020,570 49	-12,344 98	00	-12,344 98
	1,000,099 700						
.. WBIE ..	872	1,010,139 89	2031/11/01	6 500	19NOV01	13DEC01	1 000000
	1,000,099 580			1,020,570 37	-10 430 48	00	-10,430 48
.. WBIE ..	565	1,010,139 76		1,020,570 49	19NOV01	13DEC01	1 000000
	1 000,099 700				-10,430 73	00	-10,430 73
.. WBIE ..					19NOV01	13DEC01	1 000000

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
CXL 565 -1,000,099 700	-1,010,139 76	-1,020,570 49	10 430 73	00	10,430 73
WBIE .. 1,000,099 700	1,010,139 76	1,020,570 49	19NOV01 -10,430 73	13DEC01 1 000000 00	-10,430 73
CXL 566 -1,000,099 700	-1,010,139 76	-1,020,570 49	19NOV01 10,430 73	13DEC01 1 000000 00	10,430 73
WBIE .. 1,000,099 820	1,010 139 89	1,020 570 61	19NOV01 10,430 72	13DEC01 1 000000 00	-10,430 72
CXL 711 -1 000,099 820	-1,010,139 89	-1 020,570 61	19NOV01 10,430 72	13DEC01 1 000000 00	10,430 72
WBIE .. 1,000,099 820	1 010,139 89	1 020,570 61	19NOV01 10,430 72	13DEC01 1 000000 00	-10,430 72
WBIE .. 1,000 099 700	1 003,225 01	1,020,570 49	21NOV01 -17,345 48	13DEC01 1 000000 00	-17,345 48
WBIE .. 1,000,099 700	1,003,225 01	1 020 570 49	21NOV01 -17,345 48	13DEC01 1 000000 00	-17,345 48
3138BLDW7 TOTAL	5 034 955 31	5 102 852 45	-67 897 14 1	00	-67,897 14 1
3138BLTB6 FNMA POOL WBIE ..	2016/10/01 5 500	13NOV01	18DEC01	1 000000	
887 752,790 580	757,377 90	762 700 46	-4 822 56	00	-4 822 56
3138BLWB9 FNMA POOL WBIE ..	2031/09/01 6 500	31AUG01	17SEP01	1 000000	
469 251,573 000	252,712 94	251 612 31	1,100 63	00	1,100 63

WB2L MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE: 31DEC01 PAGE 475

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3138BLXP0 FNMA POOL WBIE ..	2031/09/01 6 000	05SEP01	17SEP01	1 000000	
470 1,000 000 000	979 843 75	972,187 50	7 456 25	00	7,456 25
3138BLX08 FNMA POOL WBIE ..	2031/09/01 6 500	20NOV01	13DEC01	1 000000	
627 88,625 360	89,684 71	89 422 91	261 80	00	261 80
3138BLZ78 FNMA POOL WB2J ..	2016/10/01 6 000	27SEP01	02OCT01	1 000000	
314 2,947,899 000	3 002,250 89	2,945 542 62	56 708 27	00	56,708 27
WB2J .. CXL 314 2 947,899 000	-3,002,250 89	-2 945,542 62	27SEP01 -56 708 27	02OCT01 1 000000 00	-56,708 27
WB2J .. 368 2,936 958 900	2 991,109 08	2,934 611 26	27SEP01 56 497 82	02OCT01 1 000000 00	56 497 82
WB2J .. CXL 368 -2,936 958 900	-2,991 109 08	2,934 611 26	27SEP01 -56,497 82	02OCT01 1 000000 00	-56 497 82
WB2J .. 446 2,947 899 000	3 002 252 72	2,957 073 11	27SEP01 45 179 61	02OCT01 1 000000 00	45 179 61
WB2J .. CXL 446 -2 947 899 000	-3,002 252 72	2 957 073 11	27SEP01 -45,179 61	02OCT01 1 000000 00	-45,179 61
WB2J .. 489 2 936,958 900	3 002,252 72	2,946 098 96	27SEP01 56 153 76	02OCT01 1 000000 00	56,153 76
WB2J .. 490 10,940 100	10 940 10	10 973 88	25OCT01 33 78	25OCT01 1 000000 00	33 78

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388L278	TOTAL		2,957,072 84	56,119 98 L		00	56,119 98 L
31388MH24	FNMA POOL	2016/10/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	888		40,392 29	-257 20		00	-257.20
	40,147 640		40,649 49				
31388MKE7	FNMA POOL	2016/09/01	4 500	05NOV01	19NOV01	1 000000	
.. WB1E ..	766		118,808 07	1,091 96		00	1,091.96
	114,565 540		117,716 11				
31388MTE2	FNMA POOL	2031/10/01	6 000	15OCT01	15OCT01	1 000000	
.. WB1Q ..	797		88,673 06	76 45		00	76.45
	88,958 000		88,596 41				
.. WB1Q ..	172		879,650 80	14OCT01	14NOV01	1 000000	
	880,269 740		880,199 23	-548 43		00	-548 43
31388MTE2	TOTAL		968,323 84	-471 98 S		00	-471 98 S
31388NE77	FNMA POOL	2016/11/01	6 000	04DEC01	18DEC01	1 000000	
.. WB1E ..	889		243,059 14	654 49		00	654 49
	239,356 590		242 404 45				
31388MF92	FNMA POOL	2031/11/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..	569		30,216 57	109 28		00	109 28
	30,411 400		30,107 29				
31388MHV1	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	890		43,692 31	-278 21		00	-278 21
	43,427 670		43,970 52				
31388MYC4	FNMA POOL	2031/10/01	6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	651		337,805 91	680 64		00	680 64
	335,083 360		337,125 27				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388PX29	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	891		79,760 39	-507 87		00	-507 87
	79,277 290		80,268 26				
31388QCR8	FNMA POOL	2031/09/01	6 500	19NOV01	15DEC01	1 000000	
.. WB1E ..	652		309 721 86	624 05		00	624 05
	307,225 650		309,097 81				
31388QEV7	FNMA POOL	2016/10/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	892		215,683 65	-1,373 36		00	-1,373 36
	214,377 290		217,057 01				
31388QMB2	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	066		351,372 34	-2,879 87		00	-2,879 87
	357,887 000		354,252 21				
.. WB1Q ..	069		630,522 72	12DEC01	13DEC01	1 000000	
	642,213 000		635,690 52	-5,167 80		00	-5,167 80
31388QMB2	TOTAL		981,895 06	-8,047 67 S		00	-8,047 67 S
31388PJ2	FNMA POOL	2031/10/01	6 500	26SEP01	15OCT01	1 000000	
.. WB1Q ..	761		419,572 88	1,552 06		00	1,552 06
	413,882 000		418,020 82				
31388QPP8	FNMA POOL	2031/11/01	6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	653		656,338 97	1,322 44		00	1,322 44
	651,049 200		655,016 53				
31388QX2	FNMA POOL	2016/10/01	6 000	31OCT01	19NOV01	1 000000	
.. WB1E ..	767		511,857 41	5,450 26		00	5,450 26
	498 309 620		506,407 15				

STATE STREET

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31388QYB9	FNMA POOL	2031/10/01	6 500	26SEP01	150CT01	1 000000	
.. WB1Q ..							
764	594,177 12	591,979 18	2,197 94			00	2,197 94
584,118 000							
.. WB1Q ..				26SEP01	150CT01	1 000000	
776	49,369 62	49,187 88	182 62			00	182 62
48 700 000							
31388QYB9	TOTAL						
	643,546 74	641,166 18	2,380 56 5			00	2,380 56 5
31388RGT8	FNMA POOL	2016/09/01	6 000	26DEC01	27DEC01	1 000000	
.. WB1Q ..	1BAXXX						
247	40,175 46	40,889 12	-713 66			00	-713 66
40,175 460							
31388RJC2	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
893	885,680 97	891,320 50	-5,639 53			00	-5,639 53
880,316 540							
31388RUC9	FNMA POOL	2016/10/01	6 500	18OCT01	19NOV01	1 000000	
.. WB1Q ..							
412	363 115 87	361,144 54	1,951 33			00	1 951 33
351 872 440							
31388RWD5	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
894	157,437 35	158,641 10	-1 003 75			00	-1,003 75
156,482 570							
31388R6E2	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
.. WB1Q ..							
036	984,473 44	989,942 73	-5 469 29			00	-5 469 29
1 000,100 000							
31388SKS2	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
.. WB1Q ..							
037	984,473 44	989,942 73	-5,469 29			00	-5,469 29
1,000,100 000							

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 31
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 12/31/2001

STOCK

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS				
31388SYE0	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
895	98 687 08	99,315 47	-628 39			00	-628 39
98 089 350							
31388TAE3	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
897	91,438 60	92,020 83	-582 23			00	-582 23
90,884 770							
31388TC04	FNMA POOL	2031/11/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..							
570	69,260 40	69,009 89	250 51			00	250 51
69,706 960							
31388TC6E	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
898	122,555 75	123 336 12	-780 37			00	-780 37
121 813 450							
31388THA4	FNMA POOL	2016/12/01	5 500	07DEC01	20DEC01	1 000000	
.. WB1Q ..							
170	985,937 50	1,006,093 75	-20 156 25			00	-20,156 25
1,000 000 000							
31388TKZ5	FNMA POOL	2016/12/01	5 500	07DEC01	18DEC01	1 000000	
.. WB1Q ..							
149	985,937 50	1 006,093 75	20,156 25			00	-20,156 25
1 000 000 000							
31388TMH3	FNMA POOL	2016/12/01	6 000	28NOV01	18DEC01	1 000000	
.. WB1E ..							
899	1 006,171 88	1 020,859 38	-14,687 50			00	-14,687 50
1 000,000 000							
31388TPP2	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..							
571	103,235 38	102 861 99	373 39			00	373 39
103,901 000							
31388TSH2	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..							
896	2 012,187 50	2,020,156 25	7 968 75			00	-7,968 75
2 000,000 000							

 2001
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 12:00 PM
 12/31/2001

STOCK

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388UC57	FNMA POOL	2031/12/01	6 000	06NOV01	13DEC01	1 000000
.. WB1Q ..	035	1,007,210 09	989,942 73	17,267 36	00	17,267 36
	1,000,100 000					
31388UC65	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000
.. WB1Q ..	068	351,274 16	354,153 22	-2,879 06	00	-2,879 06
	357,787 000					
.. WB1Q ..	071	630,620 90	635,789 51	-5,168 61	13DEC01	1 000000
	642,313 000				00	-5,168 61
31388UC65	TOTAL		989,942 73	-8,047 67 5	00	-8,047 67 5
31388UC73	FNMA POOL	2031/12/01	6 000	06NOV01	13DEC01	1 000000
.. WB1Q ..	034	1,007,210 09	989,942 73	17,267 36	00	17,267 36
	1,000,100 000					
31388UDA5	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000
.. WB1Q ..	038	984,473 44	989,942 73	-5,469 29	00	-5,469 29
	1,000,100 000					
.. WB1E ..	572	93,554 80	93,216 42	04DEC01	13DEC01	1 000000
	94,158 000			338 38	00	338 38
31388UDA5	TOTAL		93,216 42	338 38 1	00	338 38 1
			989,942 73	-5,469 29 5	00	-5,469 29 5
31388UDB3	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000
.. WB1Q ..	072	351,077 80	353,955 26	-2,877 46	00	-2,877 46
	357,587 000					
.. WB1Q ..	075	630,817 26	635,987 47	-5,170 21	13DEC01	1 000000
	642,513 000				00	-5,170 21

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388UDB3	TOTAL		989,942 73	-8,047 67 5	00	-8,047 67 5
31388UD44	FNMA POOL	2031/12/01	6 000	12DEC01	13DEC01	1 000000
.. WB1Q ..	070	351,175 98	354,054 24	-2,878 26	00	-2,878 26
	357,687 000					
.. WB1Q ..	073	630,719 08	635,888 49	-5,169 41	13DEC01	1 000000
	642,413 000				00	-5,169 41
31388UD64	TOTAL		989,942 73	-8,047 67 5	00	-8,047 67 5
31388UEDF	FNMA POOL	2016/12/01	5 500	07DEC01	18DEC01	1 000000
.. WB1Q ..	168	985,937 50	1,004,453 12	-18 515 62	00	-18,515 62
	1,000,000 000					
.. WB1Q ..	174	985,937 50	1,004,453 12	-18,515 62	18DEC01	1 000000
	1,000,000 000				00	-18,515 62
31388UED8	TOTAL		2,008,906 24	-37 031 24 5	00	-37,031 24 5
31388UFR6	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000
.. WB1Q ..	039	984,473 44	989,942 73	-5 469 29	00	-5,469 29
	1,000,100 000					
31388UP20	FNMA POOL	2016/11/01	6 000	05NOV01	18DEC01	1 000000
.. WB1E ..	001	1,021,328 54	1 012,734 79	8,593 75	00	8,593 75
	1 000,000 410					
.. WB1E ..	CXL 001	-1,021,328 54	-1,012,734 79	-8,593 75	18DEC01	1 000000
	-1 000,000 410				00	-8,593 75
.. WB1E ..	900	1,021,328 54	1,012,734 79	8 593 75	18DEC01	1 000000
	1 000,000 410				00	8,593 75
.. WB1E ..	CXL 900	-1,021,328 54	-1,012,734 79	-8,593 75	18DEC01	1 000000
	-1 000,000 410				00	-8,593 75

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
** WBIE **	002	1,006,172 29	1,012,734 79	28NOV01	18DEC01	1 000000	-6,562 50
1,000,000 410				-6,562 50		00	
** WBIE **	002	1,006,172 29	1,012,734 79	28NOV01	18DEC01	1 000000	6,562 50
CXL -1,000,000 410				6,562 50		00	
** WBIE **	003	1,006,172 29	1,012,734 79	28NOV01	18DEC01	1 000000	-6,562 50
1,000 000 410				-6,562 50		00	
** WBIE **	003	1,006,172 29	1,012,734 79	28NOV01	18DEC01	1 000000	6,562 50
CXL -1,000 000 410				6 562 50		00	
** WBIE **	004	1 006 172 29	1,012,734 79	28NOV01	18DEC01	1 000000	-6,562 50
1,000,000 410				6,562 50		00	
** WBIE **	004	1,006 172 29	1,012,734 79	28NOV01	18DEC01	1 000000	6,562 50
CXL -1 000,000 410				6 562 50		00	
** WBIE **	005	1,006,172 29	1,012,734 79	28NOV01	18DEC01	1 000000	-6,562 50
1,000,000 410				-6,562 50		00	
** WBIE **	005	1,006,172 29	1 012,734 79	28NOV01	18DEC01	1 000000	6,562 50
CXL -1,000,000 410				6,562 50		00	
** WBIE **	006	371 766 84	370,765 77	04DEC01	18DEC01	1 000000	1,001 07
366,103 670				1 001 07		00	
** WBIE **	006	-371,766 84	370,765 77	04DEC01	18DEC01	1 000000	-1,001 07
CXL -366,103 670				1,001 07		00	
31388UP20 TOTAL	00	00	00 L	00	00	00 L	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
31388UU32	FNMA POOL	2016/11/01	5 500	13NOV01	18DEC01	1 000000	
** WBIE **	007	490,428 56	493,551 34	-3,122 78		00	-3,122 78
487,458 110							
31388UWJ6	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
** WBIE **	056	513,121 51	512,087 63	1,033 88		00	1,033 88
508,986 000							
31388VFM5	FNMA POOL	2031/12/01	6 000	28NOV01	13DEC01	1 000000	
** WBIE **	040	984 473 44	989,942 73	5 469 29		00	-5,469 29
1,000,100 000							
31388VPZ5	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
** WBIE **	008	959,020 64	962 818 59	-3,797 95		00	-3,797 95
953,212 000							
** WBIE **	009	1 006 194 36	1,010,179 13	-3,984 77	18DEC01	1 000000	-3,984 77
1 000,100 000						00	
** WBIE **	013	1 006,194 36	1 010,179 13	-3,984 77	18DEC01	1 000000	-3,984 77
1,000,100 000						00	
** WBIE **	014	1 006,194 36	1,010,179 13	-3,984 77	18DEC01	1 000000	-3,984 77
1,000,100 000						00	
** WBIE **	015	1,006,194 36	1,010,179 13	-3,984 77	18DEC01	1 000000	-3,984 77
1,000,100 000						00	
** WBIE **	016	1,006,194 36	1,010,179 13	-3,984 77	18DEC01	1 000000	-3,984 77
1,000,100 000						00	
31388VPZ5 TOTAL	5,989,992 44	6,013,714 24	-23,721 80 L	00	-23,721 80 L		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388VQE1	FNMA POOL	2017/01/01	5 500	13NOV01	18DEC01	1 000000	
.. WBIE ..	017	1,006,194 36	1,010,179 13	-3,984 77		00	-3,984.77
	1,000,100 000						
31388VZY7	FNMA POOL	2016/12/01	6 000	01NOV01	18DEC01	1 000000	
.. WBIE ..	018	1,027,524 62	1,006,936 62	20,588 00		00	20,588 00
	1,000,100 000						
.. WBIE ..	019	1,027,524 62	1,006,936 62	20,588 00	18DEC01	1 000000	20,588 00
	1,000,100 000					00	
.. WBIE ..	020	1,027,524 62	1 006,936 62	20,588 00	18DEC01	1 000000	20,588 00
	1,000,100 000					00	
.. WBIE ..	021	1,015,570 30	1 006,936 62	04DEC01 8 633 68	18DEC01	1 000000	8,633 68
	1,000,100 000					00	
.. WBIE ..	022	1,015,570 30	1,006,936 62	04DEC01 8,633 68	18DEC01	1 000000	8,633 68
	1,000,100 000					00	
31388VZY7	TOTAL	5,113,714 46	5,034,683 10	79,031 36 1		00	79,031 36 1
31388V4G0	FNMA POOL	2031/12/01	4 000	04DEC01	13DEC01	1 000000	
.. WBIE ..	573	54,689 39	54,491 58	197 81		00	197 81
	55,042 000						
31388WBV7	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
.. WBIE ..	024	816,067 80	821,264 07	-5,196 27		00	-5,196 27
	811,125 010						
31388WB54	FNMA POOL	2016/12/01	5 500	13NOV01	18DEC01	1 000000	
.. WBIE ..	023	90 445 40	91,021 31	-575 91		00	-575 91
	89,897 590						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388WCC8	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
.. WBIE ..	656	341,599 30	343 904 96	694 32		00	694 32
	341,822 000						
31388WCH7	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
.. WBIE ..	657	862,445 51	860,907 38	1,738 13		00	1,738 13
	855,693 000						
31388WCZ7	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
.. WBIE ..	574	48,633 43	48,457 53	175 90		00	175 90
	48,947 000						
31388WC95	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
.. WBIE ..	655	663,505 53	662,168 65	1,336 88		00	1,336 88
	658,158 000						
31388WDU7	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
.. WBIE ..	658	145,459 33	145,166 25	293 08		00	293 08
	144,287 000						
.. WBIE ..	659	969 538 01	967,584 51	1,953 50	13DEC01	1 000000	1,953 50
	961,724 000					00	
31388WDU7	TOTAL	1 114,997 34	1,112,750 76	2,246 58 1		00	2,246 58 1
31388WERS3	FNMA POOL	2031/12/01	6 000	04DEC01	13DEC01	1 000000	
.. WBIE ..	575	174 526 73	173,895 48	631 25		00	631 25
	175,652 000						
31388WET9	FNMA POOL	2031/12/01	6 500	19NOV01	13DEC01	1 000000	
.. WBIE ..	660	38,566 83	38,489 12	77 71		00	77 71
	38,256 000						
.. WBIE ..	661	494,983 33	493,985 99	997 34	13DEC01	1 000000	997 34
	490,994 000					00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31388WET9	TOTAL	533,550 16	532,475 11	1,075 05 L	1,075 05 L
31388WJ20	FNMA POOL	2031/12/01 6 000	12DEC01	13DEC01	1 000000
.. WB1Q ..	074	350,979 62	353 854 27	-2,876 65	00
357 487 000					
.. WB1Q ..	077	630,915 44	636,086 46	5,171 02	00
642,613 000					
31388WJ20	TOTAL	981 895 06	989 942 73	-8,047 67 S	00
31388WKP0	FNMA POOL	2031/12/01 6 500	19NOV01	13DEC01	1 000000
.. WB1E ..	576	520,627 00	519,578 00	1 049 00	00
516,431 000					
31388WRX6	FNMA POOL	2016/12/01 5 500	13NOV01	18DEC01	1 000000
.. WB1E ..	026	3,018,583 08	3,030,537 40	-11,954 32	00
3,000,300 000					
31388WRZ1	FNMA POOL	2031/12/01 4 000	06NOV01	13DEC01	1 000000
.. WB1Q ..	042	1,007 210 09	989,942 73	17,267 36	00
1,000,100 000					
31388WR65	FNMA POOL	2016/12/01 5 500	13NOV01	18DEC01	1 000000
.. WB1E ..	025	3 018 583 08	3 030,537 40	-11,954 32	00
3,000,300 000					
31388WU6	FNMA POOL	2032/01/01 6 000	28NOV01	13DEC01	1 000000
.. WB1Q ..	055	489 830 91	499,238 77	-9,407 86	00
497,606 000					
.. WB1Q ..	088	239 481 86	244,722 37	-5,240 51	00
243,922 000					
.. WB1Q ..	090	981,796 88	1 003,281 25	-21 484 37	00
1 000,000 000					
.. WB1Q ..			12DEC01	13DEC01	1 000000

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,000,000 000	091	981,796 88	1,003,281 25	-21,484 37	00
.. WB1Q ..	092	981,796 88	1,003,281 25	-21 484 37	00
1,000,000 000					
31388WU6	TOTAL	3,674,703 41	3,753 804 89	-79,101 48 S	00
31388WZQ2	FNMA POOL	2017/01/01 6 000	28NOV01	19DEC01	1 000000
.. WB1E ..	121	503,085 94	506,367 19	-3,281 25	00
500 000 000					
31388XY57	FNMA POOL	2031/11/01 6 000	04DEC01	13DEC01	1 000000
.. WB1E ..	577	99,359 26	98,999 88	359 38	00
99,999 880					
31388XZD9	FNMA POOL	2031/12/01 6 500	19NOV01	13DEC01	1 000000
.. WB1E ..	578	487,397 19	486,415 14	982 05	00
483,469 000					
31388YT51	FNMA POOL	2031/12/01 6 000	04DEC01	13DEC01	1 000000
.. WB1E ..	579	65,366 55	65,130 12	236 43	00
65,788 000					
31388YT28	FNMA POOL	2031/12/01 6 000	12DEC01	13DEC01	1 000000
.. WB1Q ..	076	350 881 44	353,757 29	-2,875 85	00
357 387 000					
.. WB1Q ..	079	631,013 61	636,185 44	-5,171 83	00
642,713 000					
31388YT28	TOTAL	981 895 05	989 942 73	-8,047 68 S	00
31388YUF7	FNMA POOL	2031/12/01 6 000	12DEC01	13DEC01	1 000000
.. WB1Q ..	078	350 783 26	353,658 30	-2,875 04	00
357,287 000					
.. WB1Q ..	081	631,111 79	636 284 43	-5 172 64	00
642,813 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3138BYUF7	TOTAL	981,895 05	989,942 73	-8,047 68 S	00	-8,047 68 S
31389AQ22	FNMA POOL	2031/12/01 6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	080	350,685 08	353,559 32	-2,874 24	00	-2,874 24
357,187 000						
.. WB1Q ..	083	631,209 97	636,383 41	-5,173 44	1 000000	-5,173 44
642,913 000					00	
31389AQ22	TOTAL	981,895 05	989,942 73	-8,047 68 S	00	-8,047 68 S
31389AQ30	FNMA POOL	2031/12/01 6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	082	350,586 90	353,460 33	-2,873 43	00	-2,873 43
357,087 000						
.. WB1Q ..	085	631,308 15	636,482 40	-5,174 25	1 000000	-5,174 25
643,013 000					00	
31389AQ30	TOTAL	981,895 05	989,942 73	-8,047 68 S	00	-8,047 68 S
31389AV67	FNMA POOL	2031/12/01 6 000	04DEC01	13DEC01	1 000000	
.. WB1E ..	580	875,614 43	872,447 40	3,167 03	00	3,167 03
881,260 000						
31389AH3	FNMA POOL	2016/12/01 6 000	28NOV01	19DEC01	1 000000	
.. WB1E ..	119	727,099 04	731,841 36	-4,742 32	00	-4,742 32
722,639 000						
.. WB1E ..	122	503,085 94	506,367 19	-3,281 25	1 000000	-3,281 25
500,000 000					00	
31389AH3	TOTAL	1,230,184 98	1,238,208 55	-8,023 57 L	00	-8,023 57 L

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
31389AS22	FNMA POOL	2031/12/01 6 500	21NOV01	13DEC01	1 000000	
.. WB1E ..	606	501,612 46	503,097 18	-1,484 52	00	-1,484 52
500,050 000						
31389BAK7	FNMA POOL	2031/12/01 6 000	12DEC01	13DEC01	1 000000	
.. WB1Q ..	084	350,488 72	353,361 35	-2,872 63	00	-2,872 63
356,987 000						
.. WB1Q ..	087	631,406 33	636,581 38	-5,175 05	1 000000	-5,175 05
643,113 000					00	
31389BAK7	TOTAL	981,895 05	989,942 73	-8,047 68 S	00	-8,047 68 S
31389CCH0	FNMA POOL	2031/12/01 6 000	28NOV01	13DEC01	1 000000	
.. WB1Q ..	054	494,642 53	503,946 52	-9,303 99	00	-9,303 99
502,494 000						
31389DCR6	FNMA POOL	2016/12/01 5 500	13NOV01	18DEC01	1 000000	
.. WB1E ..	027	1,006,194 36	1,010,179 13	-3,984 77	00	-3,984 77
1,000,100 000						
31389DDU8	FNMA POOL	2031/12/01 6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	662	888,570 45	886,780 09	1,790 36	00	1,790 36
881,409 000						
31389DJNR	FNMA POOL	2031/12/01 6 500	19NOV01	13DEC01	1 000000	
.. WB1E ..	663	119,453 74	119,213 05	240 69	00	240 69
118,491 000						
313920XU9	FEDERAL NATL HFC ASS SER 2001	2024/12/25 4 435	25SEP01	25SEP01	1 000000	
.. WB1Z ..	521	29,563 96	29,561 39	2 57	00	2 57
29,563 960						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
313920YD6 .. WB1Z ..	FEDERAL NATL MTG ASS PREASSIGN 520 530,321 400	2028/08/25 4 490 530,219 19	25SEP01 102 21	25SEP01 00	1 000000 00	102 21
.. WB1Z .. CXL	520 -530,321 400	-530,219 19	25SEP01 -102 21	25SEP01 00	1 000000 00	-102 21
.. WB1Z ..	525 530,321 400	530,219 19	25SEP01 102 21	25SEP01 00	1 000000 00	102 21
.. WB1Z ..	750 1,436,091 500	1,435,815 15	25OCT01 276 35	25OCT01 00	1 000000 00	276 35
.. WB1Z ..	221 1,916,682 500	1,916 338 47	25NOV01 343 83	26NOV01 00	1 000000 00	343 83
.. WB1Z ..	470 2,200 075 500	2,199 606 44	25DEC01 469 06	26DEC01 00	1 000000 00	469 06
313920YD6	TOTAL 6 083,170 90	6,081,979 45	1,191 45 L	00	00	1,191 45 L
315646AA7 .. WB1J ..	FIBERMARK INC 204 4,950 000 000	SR NT 144 2011/04/15 10 750 4,912,875 00 4,913,871 99	05OCT01 -996 99	21DEC01 00	1 000000 00	-996 99
317928AA7 .. WB2L ..	FINOVA GROUP INC 087 500,000 000	SR SECD M 2009/11/15 7 500 195 000 00 199,064 21	09OCT01 -4,064 21	12OCT01 00	1 000000 00	-4,064 21
31925EAB7 .. WB2J ..	FIRST BANK N A 310 1,000 000 000	SUB NT 2003/10/15 6 000 1,044,680 00 1,033 218 63	26SEP01 11 461 37	28SEP01 00	1 000000 00	11,461 37

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31999E9W9 .. WB1X ..	FUNDING OF VUGHT AI TERM LOAN 2007/06/30 144 778,894 470	9 585 773,052 76	01JUL01 5,841 71	01JUL01 00	1 000000 00	5,841 71
31999E9X7 .. WB1X ..	FUNDING OF VUGHT AI TERM LOAN 2007/06/30 361 3,140 710	9 745 3,117 15	30MAR01 23 56	30MAR01 00	1 000000 00	23 56
.. WB1X ..	776 3,140 700	3,117 14	29JUN01 23 56	29JUN01 00	1 000000 00	23 56
.. WB1X ..	142 12,562 810	12,468 59	30JUL01 94 22	30JUL01 00	1 000000 00	94 22
.. WB1X ..	211 1 231 160	1,221 93	14AUG01 9 23	14AUG01 00	1 000000 00	9 23
.. WB1X .. CXL	211 -1 231 160	-1,221 93	14AUG01 -9 23	14AUG01 00	1 000000 00	-9 23
.. WB1X ..	302 18,844 220	18,702 89	30AUG01 141 33	30AUG01 00	1 000000 00	141 33
31999E9X7	TOTAL 37,688 44	37,405 77	282 67 L	00	00	282 67 L
31999E9Y5 .. WB1X ..	FUNDING OF VUGHT AI TERM LOAN 2008/06/30 140 778,894 470	9 835 773,052 76	01JUL01 5,841 71	01JUL01 00	1 000000 00	5,841 71
31999E9Z2 .. WB1X ..	FUNDING OF VUGHT AI TERM LOAN 2008/06/30 360 157 035 180	9 995 155,857 42	16FEB01 1 177 76	16FEB01 00	1 000000 00	1,177 76
.. WB1X ..	362 103 643 220	102,865 90	30MAR01 777 32	30MAR01 00	1 000000 00	777 32
.. WB1X ..	146 144 472 36	143 388 81	30JUL01 1 083 55	30JUL01 00	1 000000 00	1,083 55

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS			
144,472 360							
** WB1X **	212 844 85		838 51	14AUG01 6 34	14AUG01	1 000000 00	6.34
CXL -844 850			-838 51	14AUG01 -6 34	14AUG01	1 000000 00	-6.34
31999E922 TOTAL	405,150 76		402,112 13	3,038 63 L		00	3,038 43 L
31999F982 FDNG OF SUNRISE MED TERM LOAN 2007/05/29		1 000		01JUL01	01JUL01	1 000000	
** WB1X **	064 20,256 60		19,965 41	291 19		00	291 19
20,256 600							
** WB1X **	066 33,392 19		32,912 18	01JUL01 480 01	01JUL01	1 000000 00	480 01
33,392 190							
** WB1X **	068 83,989 41		82,782 04	01JUL01 1,207 35	01JUL01	1 000000 00	1,207 35
83,989 410							
** WB1X **	070 98,825 95		97,485 33	01JUL01 1,420 42	01JUL01	1 000000 00	1,420 62
98,825 950							
31999F982 TOTAL	234,464 15		233,044 98	3,399 17 L		00	3,399 17 L
3199979J3 FED HM LN MTC		2005/08/01	7 880	02AUG00	28AUG00	1 000000	
** WB1E **	083 50,000,000 000		50,031,250 00	93,750 00		00	93,750 00
50,000,000 000							
** WB1E **	083 -50,000 000 000		-50,031 250 00	02AUG00 -93,750 00	28AUG00	1 000000 00	-93,750 00
CXL -50,000 000 000							
** WB1E **	332 50,000,000 000		50,031,250 00	02AUG00 93,749 98	28NOV00	1 000000 00	93,749 98
50,000,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE SECTY GN/LS			
3199979J3 TOTAL	50,024,999 98		50,031 250 00	93,749 98 L		00	93,749 98 L
3199999Y6 FUNDING OF ST JOHN S KNITS		2007/07/31	1 000	30JUL01	30JUL01	1 000000	
** WB1X **	143 795 360		791 38	3 98		00	3 98
795 360							
** WB1X **	544 795 360		791 38	31OCT01 3 98	31OCT01	1 000000 00	3 98
795 360							
** WB1X **	768 12,002 58		11,942 57	31DEC01 60 01	31DEC01	1 000000 00	60 01
12,002 580							
3199999Y6 TOTAL	13,593 30		13,525 33	47 97 L		00	47 97 L
32099W9C1 FHA 221D4 P8 98 2 PCT N1		2019/04/01	7 480	01JUN00	02JUN00	1 000000	
** WB1E **	468 -2,391 290		-2,481 59	90 30		00	90 30
CXL -2,391 290							
** WB1E **	070 2,382 400		2,463 92	01DEC00 -81 52	02JAN01	1 000000 00	-81 52
2,382 400							
** WB1E **	070 -2,382 400		-2,463 92	01DEC00 81 52	02JAN01	1 000000 00	81 52
CXL -2,382 400							
** WB1E **	104 2,495 260		2,580 64	01DEC00 -85 38	02JAN01	1 000000 00	-85 38
2,495 260							
** WB1E **	104 -2,495 260		-2,580 64	01DEC00 85 38	02JAN01	1 000000 00	85 38
CXL -2,495 260							
** WB1E **	105 1,495 260		1,546 42	01DEC00 -51 16	02JAN01	1 000000 00	-51 16
1,495 260							
** WB1E **	307 2,382 400		2,463 92	01DEC00 -81 52	02JAN01	1 000000 00	-81 52
2,382 400							
** WB1E **				01DEC00	02JAN01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
CXL	307 -2,382 400		-2 463 92	81 52		00	81 52
.. WB1E ..	319 1,750 780		1,810 24	01JAN01 -59 46	05FEB01	1 000000 00	-59 46
.. WB1E ..	533 1,815 320		1 876 55	01FEB01 -61 23	08MAR01	1 000000 00	-61 23
.. WB1E ..	211 2,773 830		2,866 75	25MAR01 -92 92	03APR01	1 000000 00	-92 92
.. WB1E ..	120 2,875 360		2 973 05	01MAY01 -97 69	04MAY01	1 000000 00	-97 69
.. WB1E ..	627 79,210 980		81 882 57	01JUN01 -2,671 59	06JUN01	1 000000 00	-2,671 59
.. WB1E ..	412 2,980 580		3 080 89	25JUN01 -100 31	25JUN01	1 000000 00	-100 31
.. WB1E ..	657 14 816 510		15 309 37	25JUL01 -492 86	02AUG01	1 000000 00	-492 86
.. WB1E ..	288 4,090 450		4,227 46	25AUG01 137 01	04SEP01	1 000000 00	-137 01
.. WB1E ..	001 25,661 480		26,518 08	01OCT01 856 60	02OCT01	1 000000 00	-856 60
.. WB1E ..	459 960 230		992 17	01NOV01 -31 94	02NOV01	1 000000 00	-31 94
.. WB1E ..	342 3,841 210		3 968 46	01DEC01 127 25	04DEC01	1 000000 00	-127 25

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
32099W9G1	TOTAL		139,880 70	144,570 42	-4,689 72 1	00	-4 689 72 1
3219909F2	FHA 22104 REILLY APP CP	2012/05/01	7 430	01MAR00	30MAR00	1 000000	
.. WB1E ..	099 1,205 412 660		1,235,171 30	-29,758 63		00	-29,758 63
.. WB1E ..	CXL 494 -1 205 412 660		-1,235,171 30	29,758 63	01MAR00 30MAR00	1 000000 00	29,758 63
3219909F2	TOTAL		00	00 1		00	00 1
32399E9E3	FUNDING OF TRANSDIGM TERM LOAN 2004/05/15	1 000		16AUG01	16AUG01	1 000000	
.. WB1X ..	276 281 250		280 90	35		00	35
.. WB1X ..	278 47,727 280		47 667 62	30AUG01 59 66	30AUG01	1 000000 00	59 66
.. WB1X ..	CXL 278 -47,727 280		-47 667 62	30AUG01 -59 66	30AUG01	1 000000 00	-59 66
.. WB1X ..	280 47,727 280		47,667 62	30AUG01 59 66	30AUG01	1 000000 00	59 66
.. WB1X ..	604 281 250		280 90	15NOV01 35	15NOV01	1 000000 00	35
32399E9E3	TOTAL		48,289 70	48,229 42	60 36 1	00	60 36 1
32399E9W3	FUNDING OF TRANSDIGM TERM LOAN 2007/05/15	1 000		16AUG01	16AUG01	1 000000	
.. WB1X ..	277 718 750		717 85	90		00	90
.. WB1X ..	603 718 750		717 85	15NOV01 90	15NOV01	1 000000 00	90

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
32399EW3	TOTAL	1,437 50	1,435 70	1 80 L	00	1 80 L
336212AR4	FIRST SEC AUTO OWNER SER 2000	2003/05/15	7 200	17DEC01	17DEC01	1 000000
.. WB12 ..	376	882,185 27	886,293 59	-4,108 32	00	-4,108 32
	882,185 300					
.. WB1U ..	764	352,874 11	353,272 32	17DEC01	17DEC01	1 000000
	352,874 120			-398 21	00	-398 21
336212AR4	TOTAL	1,235,059 38	1,239,565 91	-4,506 53 L	00	-4 506 53 L
337365AA8	FIRST UNION MASTER C SER 1996	2001/02/15	1 000	15FEB01	15FEB01	1 000000
.. WB1U ..	727	7,000,000 00	7,003 847 76	-3,847 76	00	-3,847 76
	7,000,000 000					
.. WB1U ..	727	-7 000,000 00	-7,003 847 76	15FEB01	15FEB01	1 000000
	CXL 727			3,847 76	00	3,847 76
	-7,000,000 000					
.. WB1U ..	728	7,000,000 00	7,003,847 76	15FEB01	15FEB01	1 000000
	7,000,000 000			-3 847 76	00	-3,847 76
337365AA8	TOTAL	7,000,000 00	7,003,847 76	-3,847 76 S	00	-3,847 76 S
337367AB2	FIRST UNION LEHMAN B SER 1998	2035/11/18	6 560	05DEC01	10DEC01	1 000000
.. WB2F ..	148	198,987 89	200,758 09	-1,770 20	00	-1,770 20
	190,000 000					
337435AH4	FIRST USA CR CARD MA ASSET BKD 2003/08/15	1 000		15NOV01	15NOV01	1 000000
.. WB12 ..	093	1,424,166 66	1,424,855 32	-688 66	00	-688 66
	1 424,166 240					
33901MKW4	FLEET NATL BK RI MTN TRANCHE T 2002/03/06	1 000		12MAR01	15MAR01	1 000000
.. WB1U ..	282	10,009,710 00	10 000,000 00	9,710 00	00	9,710 00
	10,000,000 000					

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
33901MKV3	FLEET NATL BK RI MTN TRANCHE T 2003/03/06	1 000		24AUG01	29AUG01	1 000000
.. WB1U ..	232	20,025,400 00	19,998,472 92	26,927 08	00	26,927 08
	20,000,000 000					
.. WB1U ..	461	15,041,850 00	14,998,951 27	10OCT01	15OCT01	1 000000
	15,000,000 000			42,898 73	00	42,898 73
33901MKV3	TOTAL	15,041,850 00	14,998,951 27	42,898 73 L	00	42,898 73 L
	20,025,400 00		19,998,472 92	26,927 08 S	00	26,927 08 S
34527RBA0	FORD CR AUTO OWNER T 1998 B AS 2001/10/15	5 850		15FEB01	15FEB01	1 000000
.. WB1F ..	692	13,303 30	13,286 09	17 21	00	17 21
	13,303 320					
34527RBB8	FORD CR AUTO OWNER T 1998 B AS 2002/06/15	5 900		01AUG01	15AUG01	1 000000
.. WB1F ..	317	219,482 39	218,759 91	722 48	00	722 48
	219 482 390					
34527RCE1	FORD CR AUTO OWNER T SER 1999	2002/06/15	5 800	15SEP01	17SEP01	1 000000
.. WB1U ..	325	898,340 17	898 323 58	16 59	00	16 59
	898,340 000					
.. WB1F ..	605	89,834 01	89,530 00	15SEP01	17SEP01	1 000000
	89 834 000			304 01	00	304 01
34527RCE1	TOTAL	89,834 01	89,530 00	304 01 L	00	304 01 L
	898 340 17		898,323 58	16 59 S	00	16 59 S
34527RCM1	FORD CR AUTO OWNER T 1999 C AS 2001/11/15	5 770		15MAR01	16MAR01	1 000000
.. WB1F ..	249	84,563 59	84 432 19	131 40	00	131 40
	84,563 650					

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	BASE	BASE CURR GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	BASE
34527RCP6	FORD CR AUTO OWNER T SER 1999	2002/09/16	6 080	17DEC01	17DEC01	1 000000	
.. WBIF ..	257	15,455 95	15,424 77	31 18		00	31 18
	15,454 030						
34527RCX9	FORD CR AUTO OWNER T 1999 D AS 2002/04/15	6 200		16JUL01	16JUL01	1 000000	
.. WBIF ..	004	139 764 69	139,560 99	203 70		00	203 70
	139 764 690						
.. WBIF ..	763	139 764 69	139,560 99	16JUL01	16JUL01	1 000000	
	139,764 690			203 70		00	203 70
.. WBIF ..	763	139 764 69	139,560 99	16JUL01	16JUL01	1 000000	
	CXL 763	-139,764 69	139,560 99	-203 70		00	-203 70
	-139,764 690						
34527RCX9	TOTAL						
	139 764 69	139,560 99		203 70 1		00	203 70 1
34527RDG5	FORD CR AUTO OWNER T SER 2000	2002/06/17	6 820	15JUN01	15JUN01	1 000000	
.. WB1U ..	121	1,219 476 28	1,219,476 27	01		00	01
	1,219 476 280						
.. WB1F ..	158	1,323 21	1 323 03	15OCT01	15OCT01	1 000000	
	1 323 190			18		00	18
.. WB1U ..	471	13 232 13	13 232 26	15OCT01	15OCT01	1 000000	
	13,232 260			- 13		00	- 13
34527RDG5	TOTAL						
	14,555 34	14 555 29		05 1		00	05 1
	1,219 476 28	1,219,476 27		01 5		00	01 5
34527REY5	FORD CR AUTO OWNER T 2000 G MT 2004/07/15	6 420		03APR01	06APR01	1 000000	
.. WB1Q ..	310	1,338 441 41	1,320 180 17	18,261 24		00	18,261 24
	1,300,000 000						

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	BASE	BASE	BASE CURR GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	BASE	BASE
345370CA6	FORD MTR CO DEL	GLOBAL LA 2031/07/16	7 450	19OCT01	24OCT01	1 000000	
.. WB2L ..	148	978 827 20	985,536 80	-6,709 60		00	-6,709 60
	1 040 000 000						
.. WB2L ..	148	-978 827 20	-985 536 80	19OCT01	24OCT01	1 000000	
	CXL 148			6,709 60		00	6,709 60
	1,040,000 000						
.. WB2L ..	157	216 471 40	216 496 13	19OCT01	26OCT01	1 000000	
	230,000 000			-24 73		00	-24 73
.. WB2L ..	158	291,745 80	292 168 53	19OCT01	26OCT01	1 000000	
	310 000 000			-402 73		00	-402 73
.. WB2L ..	159	470,590 00	476 885 90	19OCT01	26OCT01	1 000000	
	500 000 000			-6,295 90		00	-6 295 90
345370CA6	TOTAL						
	978 827 20	985 550 56		-6,723 36 1		00	-6,723 36 1
345397SK0	FORD MTR CR CO	GLOBAL LA 2002/07/16	1 000	10AUG01	15AUG01	1 000000	
.. WB1U ..	052	22 021,318 00	22 028 847 95	-7 529 95		00	-7,529 95
	22,000 000 000						
.. WB1U ..	591	5,002,630 00	5 004 852 20	29MAY01	01JUN01	1 000000	
	5 000,000 000			-2 222 20		00	-2 222 20
.. WB1U ..	591	-5,002,630 00	-5 004 852 20	29MAY01	01JUN01	1 000000	
	CXL 591			2,222 20		00	2,222 20
	-5,000,000 000						
.. WB1U ..	624	5,002,630 00	5 004 852 20	29MAY01	01JUN01	1 000000	
	5 000,000 000			-2,222 20		00	-2,222 20
.. WB1U ..	750	20,007,400 00	20,022 141 10	06JUN01	11JUN01	1 000000	
	20 000 000 000			-14,741 10		00	-14,741 10

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
345397SK0	TOTAL	47,031,348 00	47 055,841 25		-24 493 25 5		00	-24 493 25 5
345397SR5	FORD MTR CR CO	GLB LANDM 2003/03/17	1 000		100CT01	150CT01	1 000000	
** WB1U **	456	14,787,000 00	15,000,000 00		-213,000 00		00	-213,000 00
	15,000 000 000							
345397SV6	FORD MTR CR CO	GLOBAL NT 2002/08/01	1 000		23JUL01	26JUL01	1 000000	
** WB1U **	678	40,011,200 00	40,000 000 00		11,200 00		00	11,200 00
	40,000,000 000							
** WB1U **	521	9,910,500 00	10,000,000 00		-89,500 00	240CT01	1 000000	-89,500 00
	10,000,000 000						00	
** WB1U **	531	16,873,350 00	17,002,744 66		-129,394 66	290CT01	1 000000	-129,394 66
	17 000 000 000						00	
** WB1Y **	378	7,988 800 00	2002/08/01 6 910		01MAR01	06MAR01	1 000000	-5,722 73
	8,000,000 000		7 994,522 75		-5,722 73		00	
345397SV6	TOTAL	34,772,650 00	34,997,267 39		-224,617 39 1		00	-224,617 39 1
		40,011,200 00	40 000,000 00		11,200 00 5		00	11,200 00 5
345397TR4	FORD MTR CR CO	GLOBAL LA 2006/02/01	6 875		18APR01	23APR01	1 000000	
** WB1Q **	415	2,037,680 00	2,029 780 00		7 900 00		00	7,900 00
	2 000 000 000							
** WB1Q **	396	2,068,680 00	2,030,423 21		14NOV01	19NOV01	1 000000	38,256 79
	2 000,000 000				38,256 79		00	
345397TR4	TOTAL	4,106,360 00	4,060,203 21		46,156 79 5		00	46 156 79 5

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
345397IS2	FORD MTR CR CO	GLOBAL LA 2011/02/01	7 375		030CT01	090CT01	1 000000	
** WB2L **	074	516,840 00	512 200 00		4 640 00		00	4,640 00
	500,000 000							
** WB1H **	510	1,232,412 00	1 249,008 60		-14,596 60	14NOV01	1 000000	-14,596 60
	1,200,000 000						00	
345397IS2	TOTAL	1 749,252 00	1,761,208 60		-11,956 60 1		00	-11,956 60 1
345397T10	FORD MTR CR CO	NT 2004/03/20	6 125		24SEP01	27SEP01	1 000000	
** WB1U **	379	14,834,950 00	14,646,333 87		188,616 13		00	188,616 13
	14,500,000 000							
345397TW3	FORD MTR CR CO	GLOBAL LA 2004/10/25	1 000		14DEC01	19DEC01	1 000000	
** WB2L **	582	1,418,722 00	1,420,000 00		-1,278 00		00	-1,278 00
	1,420,000 000							
345402H61	FORD MTR CR MED TERM TRANCHE T	2001/03/19	6 570		19MAR01	19MAR01	1 000000	
** WB1U **	201	5,704,161 00	5,696 276 54		7 884 46		00	7 884 46
	5,700,000 000							
** WB1U **	CXL 201	-5,704,161 00	-5,696,276 54		-7 884 46	19MAR01	1 000000	-7,884 46
	-5,700,000 000						00	
** WB1U **	297	5,704,161 00	5 696,276 54		7 884 46	19MAR01	1 000000	7 884 46
	5,700,000 000						00	
** WB1U **	481	5,704,161 00	5,700 000 00		4,161 00	19MAR01	1 000000	4,161 00
	5,700,000 000						00	
** WB1U **	CXL 401	-5,704,161 00	-5 700,000 00		-4,161 00	19MAR01	1 000000	-4,161 00
	-5,700,000 000						00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
345402H61	TOTAL		5,704,161 00	5,696,276 54	7 884 46 S	00	7,884 46 S
345402Y62	FORD MTR CR	TRANCHE T 2001/09/03	1 000	02MAY01	04MAY01	1 000000	
.. WB1Z ..	134	2,998,950 00	2,999 583 95	-633 95	00		-633 95
	3,000,000 000						
3454024V0	FORD MTR CR	TRANCHE T 2002/05/20	1 000	10APR01	16APR01	1 000000	
.. WB1U ..	725	19,970,922 00	19,998,613 06	-27,691 06	00		-27,691 06
	20,000,000 000						
.. WB1U ..	117	14,987,337 00	14,995,994 69	-8,657 69	01MAY01	1 000000	-8,657 69
	15,000 000 000						
3454024V0	TOTAL		34,958,259 00	34,994,607 75	-36,348 75 S	00	-36,348 75 S
3454025J6	FORD MTR CR	TRANCHE T 2004/03/08	1 000	24SEP01	27SEP01	1 000000	
.. WB1U ..	381	24,576,202 50	25 044,672 51	-470,470 01	00		-470,470 01
	25 000,000 000						
345517A02	FORENINGSBANKEN AB	SUB MT ST 2049/12/18	1 000	18DEC01	18DEC01	1 000000	
.. WB1Y ..	604	8 000,000 00	7 988,028 99	11,971 01	00		11,971 01
	8,000 000 000						
35177PAA5	FRANCE TELECOM SA	MT 144A 2004/03/01	7 200	02OCT01	05OCT01	1 000000	
.. WB2L ..	047	1,055,560 00	1,058 790 00	-3,230 00	00		-3,230 00
	1,000 000 000						
35177PAB3	FRANCE TELECOM SA	MT 144A 2011/03/01	7 750	13NOV01	16NOV01	1 000000	
.. WB2F ..	134	1,654 020 00	1 585,538 48	68,481 52	00		68 481 52
	1,500 000 000						
35177PAC1	FRANCE TELECOM SA	MT 144A 2031/03/01	8 500	31OCT01	05NOV01	1 000000	
.. WB2L ..	195	486,252 60	481,006 34	5,246 26	00		5 246 26
	430,000 000						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
35177PAD9	FRANCE TELECOM SA	MT FLTG R 2003/03/14	1 000	08MAR01	15MAR01	1 000000	
.. WB1Y ..	391	1,003,400 00	1,000 000 00	3 400 00	00		3,400 00
	1,000 000 000						
.. WB1Z ..	691	6 656,298 00	2003/03/14 6 307 6,675,337 99	17OCT01 -19,039 99	22OCT01	1 000000	-19 039 99
	6,600,000 000						
35177PAD9	TOTAL		7,659,698 00	7,675,337 99	-15,639 99 L	00	-15,639 99 L
36099A9A3	FUNDING OF SPX CORP	PRIV PLAC 2007/12/31	1 000	02APR01	02APR01	1 000000	
.. WB1X ..	494	3,472 22	3,467 01	5 21	00		5 21
	3,472 220						
.. WB1X ..	013	3 472 22	3,467 01	02JUL01 5 21	03JUL01	1 000000	5 21
	3,472 220						
.. WB1X ..	457	3 466 66	3 461 46	01OCT01 5 20	01OCT01	1 000000	5 20
	3,466 660						
.. WB1X ..	757	3,466 66	3 461 46	31DEC01 5 20	31DEC01	1 000000	5 20
	3,466 660						
36099A9A3	TOTAL		13,877 76	13,856 94	20 82 L	00	20 82 L
36099W9A5	FUNDING OF R K POLYM TERM LOAN	2009/02/28	11 750	14DEC01	14DEC01	1 000000	
.. WB1X ..	744	102,739 73	100,684 94	2,054 79	00		2 054 79
	102,739 730						
3609919D7	FUNDING OF RENT A CE BANK IN P	2007/01/31	1 000	02MAR01	02MAR01	1 000000	
.. WB1X ..	248	5,003 06	4,965 19	37 87	00		37 87
	5,003 060						
.. WB1X ..	747	10,301 29	2007/01/31 7 820 10,223 32	22JUN01 77 97	22JUN01	1 000000	77 97
	10,301 290						
.. WB1X ..	101	10,006 11	9,930 37	20JUL01 75 74	20JUL01	1 000000	75 74
	10,006 110						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIX **	717 30,056 170	30,056 17	29,828 68	19DEC01 227 49	1 000000 00	227 49
3609919D7	TOTAL	55,366 63	54,947 56	419 07 L	00	419 07 L
3609919E5	FUNDING OF RENT A CE BANK LOAN 2007/01/31	1 000	10AUG01	10AUG01	1 000000	
** WBIX **	199 5,003 060	5,003 06	4,965 19	37 87	00	37 87
** WBIX **	455 20 430	20 43	20 28	05OCT01 15	1 000000 00	15
** WBIX **	792 140,238 160	140,238 16	139,174 71	31DEC01 1,061 45	1 000000 00	1,061 45
** WBIX **	CXL 792 140,238 160	-140,238 16	-139,174 71	-1,061 45	1 000000 00	-1,061 45
3609919E5	TOTAL	5,023 49	4 985 47	38 02 L	00	38 02 L
3609919F2	FUNDING OF RENT A CE BANK LOAN 2007/01/31	1 000	16MAR01	16MAR01	1 000000	
** WBIX **	298 138,318 030	138,318 03	137,271 12	1,046 91	00	1,046 91
** WBIX **	CXL 298 -138,318 030	-138,318 03	-137,271 12	-1,046 91	1 000000 00	-1,046 91
** WBIX **	299 5,003 060	5,003 06	4,965 19	16MAR01 37 87	1 000000 00	37 87
** WBIX **	174 5,003 060	5,003 06	2007/01/31 7 820 4,965 19	03AUG01 37 87	1 000000 00	37 87
** WBIX **	408 1,403 300	1,403 30	1,392 68	28SEP01 10 62	1 000000 00	10 62

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	1RD DT SECY GN/LS SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
3609919F2	TOTAL	11 409 42	11,323 06	86 36 L	00	86 36 L
3609919G0	FUNDING FO RENT A CE BANK LOAN 2006/01/31	1 000	09MAR01	09MAR01	1 000000	
** WBIX **	249 8,175 700	8,175 70	8,113 82	61 88	00	61 88
** WBIX **	765 20,198 080	20,198 08	20,045 20	01JUN01 152 88	1 000000 00	152 88
** WBIX **	133 8,175 700	8,175 70	8,113 82	27JUL01 61 88	1 000000 00	61 88
3609919G0	TOTAL	36,549 48	36,272 84	276 64 L	00	276 64 L
3609919H8	FUNDING OF RENT A CE BANK LOAN 2006/01/31	1 000	02MAR01	02MAR01	1 000000	
** WBIX **	247 4,087 850	4,087 85	4,056 91	30 94	00	30 94
** WBIX **	CXL 247 -4,087 850	-4,087 85	-4,056 91	-30 94	1 000000 00	-30 94
** WBIX **	267 4,087 850	4,087 85	4,056 91	02MAR01 30 94	1 000000 00	30 94
** WBIX **	CXL 267 -4,087 850	-4,087 85	-4,056 91	-30 94	1 000000 00	-30 94
** WBIX **	514 4,087 850	4,087 85	2006/01/31 6 810 4,056 91	02MAR01 30 94	1 000000 00	30 94
** WBIX **	CXL 514 -4,087 850	-4,087 85	4,056 91	-30 94	1 000000 00	-30 94
** WBIX **	523 4,087 850	4,087 85	4,056 91	02MAR01 30 94	1 000000 00	30 94
** WBIX **		2006/01/31 7 570	22JUN01	22JUN01	1 000000	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
	748 8,416 890	8,416 89	8,353 18		63 71		00	63 71
** WBIX **	102 8 175 700	8 175 70	8,113 82		20JUL01 61 88	20JUL01	1 000000 00	61 88
** WBIX **	716 24,541 210	24,541 21	24,355 46		19DEC01 185 75	19DEC01	1 000000 00	185 75
3609919HB TOTAL		45 221 65	44,879 37		342 28 L		00	342 28 L
3609919J4 FUNDING OF RENT A CE BANK LOAN 2006/01/31			1 000		10AUG01	10AUG01	1 000000	
** WBIX **	198 4,087 850	4,087 85	4 056 91		30 94		00	30 94
** WBIX **	454 16 680	16 68	16 55		05OCT01 13	05OCT01	1 000000 00	13
3609919J4 TOTAL		4 104 53	4 073 46		31 07 L		00	31 07 L
3609919K1 FUNDING OF RENT A CE BANK LOAN 2006/01/31			1 000		16MAR01	16MAR01	1 000000	
** WBIX **	300 4 087 850	4,087 85	4 056 91		30 94		00	30 94
** WBIX **	173 4 087 850	4 087 85	2006/01/31 4,056 91	7 570	03AUG01 30 94	03AUG01	1 000000 00	30 94
** WBIX **	409 1,403 290	1 403 29	1 392 47		28SEP01 10 62	28SEP01	1 000000 00	10 62
3609919K1 TOTAL		9 578 99	9,506 49		72 50 L		00	72 50 L
3609919L9 FUNDING OF RENT A CE BANK LOAN 2007/01/31			1 000		09MAR01	09MAR01	1 000000	
** WBIX **	546 10,006 110	10 006 11	9,930 37		75 74		00	75 74
** WBIX **	681 24,720 110	24 720 11	24 533 01		01JUN01 187 10	01JUN01	1 000000 00	187 10

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
** WBIX **	134 10,006 110	10 006 11	9,930 37		27JUL01 75 74	27JUL01	1 000000 00	75 74
3609919L9 TOTAL		44,732 33	44,393 75		338 58 L		00	338 58 L
3609919QB FUNDING OF ALLIED WA BANK LOAN 2006/07/30			1 000		27NOV01	27NOV01	1 000000	
** WBIX **	427 15,665 550	15 665 55	15 508 89		156 66		00	156 66
** WBIX **	628 65 495 340	65,495 34	64 840 39		27NOV01 654 95	27NOV01	1 000000 00	654 95
** WBIX **	746 3,555 300	3,555 30	3 519 75		28DEC01 35 55	28DEC01	1 000000 00	35 55
** WBIX **	747 4,266 360	4,266 36	4,223 70		28DEC01 42 66	28DEC01	1 000000 00	42 66
** WBIX **	CXL 747 -4,266 360	4,266 36	-4 223 70		28DEC01 -42 66	28DEC01	1 000000 00	42 66
** WBIX **	784 4 266 360	4,266 36	4 223 70		31DEC01 42 66	31DEC01	1 000000 00	42 66
3609919QB TOTAL		88,982 55	88 092 73		889 82 L		00	889 82 L
36157LS90 G E CAP MTG SVCS INC SER 1994			2009/02/25	5 500	25JUL01	25JUL01	1 000000	
** WBIE **	893 32,410 740	32 410 74	32,265 81		144 93		00	144 93
** WBIE **	621 32,410 740	32 410 74	32,265 81		25JUL01 144 93	25JUL01	1 000000 00	144 93
** WBIE **	CXL 621 32,410 740	-32 410 74	-32 265 81		25JUL01 -144 93	25JUL01	1 000000 00	-144 93

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L\$
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L\$	BASE CURR GN/L\$		NET BAS SECY GN/L\$
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L\$			
36157LS90	TOTAL						
	32,410 74	32,265 81		144 93 L		00	144 93 L
36157LX06	G E CAP MTG SVCS INC SER 1993	2023/12/25	6 250	25JAN01	25JAN01	1 000000	
WB1E	265	21,864 97	21,820 17	44 80		00	44 80
	21,864 980						
36157LZ48	G E CAP MTG SVCS INC REMIC MC	2024/03/25	6 500	25JAN01	25JAN01	1 000000	
WB1E	139	303,369 17	302 467 17	902 00		00	902 00
	303 369 170						
WB1E	CXL 139	-303,369 17	-302,467 17	25JAN01	25JAN01	1 000000	
	-303,369 170			-902 00		00	-902 00
WB1E	333	303,369 17	302 466 59	25JAN01	25JAN01	1 000000	
	303,369 200			902 58		00	902 58
36157LZ68	TOTAL						
	303,369 17	302,466 59		902 58 L		00	902 58 L
361849B78	GMAC COML MTG SEC IN MTG CTF S 2003/12/15	6 830		15NOV01	15NOV01	1 000000	
WB2F	137	1,791,356 43	1,803,141 74	-11,785 31		00	-11,785.31
	1,791,356 430						
361849D55	GMAC COML MTG SEC IN MTG PASS 2035/05/15	4 420		22MAY01	25MAY01	1 000000	
WB1Q	769	327,069 34	326 401 28	668 06		00	668 06
	325,000 000						
361849JU7	GMAC COML MTG SEC IN MTG CTF 9 2009/07/15	0 000		25JAN01	25JAN01	1 000000	
WB1H	457	00	4,046 27	-4,046 27		00	-4,046 27
	130,423 800						
WB1H	722	00	3,259 34	28FEB01	28FEB01	1 000000	
	105,050 770			-3,259 34		00	-3,259 34
WB1H	428	00	1,022 64	01APR01	01APR01	1.000000	
	32,962 780			-1,022 64		00	-1 022 64
WB1H	263	00	1,262 80	30JUN01	30JUN01	1 000000	
				-1,262 80		00	-1,262 80

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
	40,703 890				
WB1H	735 00	12,571 52	31AUG01 -12,571 52	31AUG01 1 000000 00	-12,571 52
	405,219 290				
WB1H	420 00	1,218 39	31OCT01 -1,218 39	31OCT01 1 000000 00	-1,218 39
	39,272 500				
WB1H	462 00	917 07	30NOV01 -917 07	30NOV01 1 000000 00	-917 07
	29,559 930				
WB1H	841 00	553 62	31DEC01 -553 62	31DEC01 1 000000 00	-553 62
	17,844 800				
361849JU7	TOTAL	00	24,851 65		-24,851 65 L
36185HAJ2	GMACH HOME LN TR 2000 CL 1 2015/03/25	1 000	25AUG01	27AUG01	1 000000
WB1U	243 1,026,639 75	1,026,639 75	54 00	00	54 00
	1,026,639 750				
361957AF0	GE CAP CORP COML MTG SER 96 1 2006/01/21	1 000	29DEC99	29DEC99	1 000000
WB1H	518 16,101 23	61,110 20	-45,008 97	00	-45 008 97
	61,047 650				
WB1H	CXL 518 -16,101 23	-61,110 20	29DEC99 45,008 97	29DEC99 1 000000 00	45,008 97
	-61,047 650				
WB1H	530 16,301 23	61,110 20	29DEC99 -44,808 97	29DEC99 1 000000 00	-44,808 97
	61,047 650				
WB1H	CXL 682 -21,308 73	-61,110 20	29DEC99 39,801 47	29DEC99 1 000000 00	39,801 47
	-61 047 650				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
361957AF0	TOTAL		-5,007 50	00	-5,007 50 L	00	-5,007 50 L
36199E9E6	FUNDING OF TERM PLE TERM LOAN 2008/06/23	1 000		30MAR01	30MAR01	1 000000	
.. WBIX ..	351	4,642 62	4,214 88	428 54		00	428 54
	4,642 620						
.. WBIX ..	467	1,703,056 06	1,703,056 06	01APR01	01APR01	1 000000	00
	1,843,122 130						
.. WBIX ..	780	4,642 63	4,289 82	29JUN01	29JUN01	1 000000	352 81
	4,642 630						
.. WBIX ..	440	4,642 62	4,289 81	30SEP01	30SEP01	1 000000	352 81
	4,642 620						
.. WBIX ..	745	4,642 63	4,289 82	28DEC01	28DEC01	1 000000	352 81
	4,642 630						
36199E9E6	TOTAL		1,703,056 06	1,703,056 06	00	00	00
			18,570 50	17 083 53	1,486 97 L	00	1,486 97 L
36199E9W6	FUNDING OF GRIEF BRO PRIVATE P 2008/02/28	1 000		31OCT01	31OCT01	1 000000	
.. WBIX ..	547	3,249 54	32,499 54	-29 250 00		00	-29 250 00
	32 499 540						
.. WBIX ..	547	-3,249 54	-32 499 54	29,250 00	31OCT01	1 000000	29,250 00
	-32,499 540						
36199E9W6	TOTAL		00	00	00 L	00	00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36199N9B2	FUNDING OF ALLIED WA BANK LOAN 2007/07/30	1 000		21JUN01	21JUN01	1 000000	
.. WBIX ..	762	31,464 43	31,149 78	314 65		00	314 65
	31,464 430						
36199N9F3	FUNDING OF ALLIED WA BANK LOAN 2006/07/30	1 000		27NOV01	27NOV01	1 000000	
.. WBIX ..	626	62,928 86	62,299 57	629 29		00	629 29
	62,928 860						
36200RMV1	GNMA POOL	570172	2031/09/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	009	1 006,350 17	1,000 490 21	5,859 96		00	5,859 96
	1,000,099 550						
36200RPJ5	GNMA POOL	570225	2031/11/15	6 000	18DEC01	20DEC01	1 000000
.. WBIE ..	776	290,577 43	301,593 03	-11,015 60		00	-11,015 60
	299,999 280						
36200SSU5	GNMA POOL	571231	2031/10/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	010	189,901 22	192,850 80	-2,948 78		00	-2,948 78
	188,721 710						
.. WBIE ..	011	627,870 48	627,199 16	671 32	24OCT01	20NOV01	1 000000
	613,772 880						
36200SSU5	TOTAL		820 049 16	-2,277 46 L	00	00	-2,277 46 L
36200SWB8	GNMA POOL	571360	2031/12/15	6 000	18DEC01	20DEC01	1 000000
.. WBIE ..	771	968,593 75	1,005,312 50	-36,718 75		00	-36,718 75
	1,000,000 000						
.. WBIE ..	772	968,593 75	1,005 312 50	-36,718 75	18DEC01	20DEC01	1 000000
	1,000,000 000						
36200SWB8	TOTAL		2 010,625 00	-73,437 50 L	00	00	-73,437 50 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
36200SWY2	GNMA POOL	571363	2031/12/15 6 000	18DEC01	20DEC01 1 000000	
.. WB1H ..	768	968,593 75	1,005,312 50	-36,718 75	00	-36,718 75
1,000,000 000						
36200T3Y2	GNMA POOL	572415	2031/11/15 6 000	18DEC01	20DEC01 1 000000	
.. WB1H ..	767	968,593 36	1,005,312 10	-36,718 74	00	-36,718 74
999,999 600						
36200UCU7	GNMA POOL	572583	2031/10/15 6 500	30AUG01	20NOV01 1 000000	
.. WB1E ..	012	452,422 55	449 788 10	2 634 45	00	2,634 45
449,612 470						
36200UMX0	GNMA POOL	572874	2031/11/15 6 500	30AUG01	20NOV01 1 000000	
.. WB1E ..	013	1,006,250 00	1,000,390 43	5,859 37	00	5,859 37
1,000,000 000						
36200UYX7	GNMA POOL	573226	2031/10/15 6 500	30AUG01	20NOV01 1 000000	
.. WB1E ..	014	1,006,349 83	1,000,489 87	5,859 96	00	5,859 96
1,000,099 210						
36200VP72	GNMA POOL	573844	2031/11/15 6 500	30AUG01	20NOV01 1 000000	
.. WB1E ..	015	1,006,250 00	1,000,390 43	5 859 37	00	5 859 37
1,000,000 000						
.. WB1E ..	016	1,006,250 00	1,000,390 43	5,859 37	20NOV01 1 000000	5 859 37
1,000,000 000						
36200VP72	TOTAL	2 012,500 00	2 000,781 26	11,718 74 1	00	11,718 74 1
36200XG78	GNMA POOL	575422	2031/11/15 6 000	18DEC01	20DEC01 1 000000	
.. WB1H ..	770	968,593 75	1,005,312 50	-36,718 75	00	-36,718 75
1,000,000 000						

STATE STREET

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L			NET BAS SECY GN/L
36201ANY6	GNMA POOL	577404	2031/12/15	6 000	18DEC01	20DEC01	1 000000
.. WB1H ..	773	968,593 75	1,005,312 50	-36,718 75		00	-36,718 75
1,000,000 000							
36202KJS5	GNMA II POOL	008373	2024/02/20	1 000	20JUN01	20JUN01	1 000000
.. WB1E ..	187	3,212 22	3,202 12	10 10		00	10 10
3,212 220							
36207J4F7	GNMA POOL	433822	2028/06/15	7 500	18MAY01	20JUN01	1 000000
.. WB1E ..	115	158,344 41	158,151 78	192 63		00	192 63
154,106 480							
.. WB1E ..	CXL 115	-158,344 41	-158,151 78	-192 63	20JUN01	1 000000	-192 63
154,106 480						00	
36207J4F7	TOTAL	00	00	00 1		00	00 1

36207LDA3	GNMA POOL	434897	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	577	69,218 51	69,208 13	10 45		00	10 45
66,908 160							
36207U2D9	GNMA POOL	442772	2030/06/15	8 000	15FEB01	27MAR01	1 000000
.. WB1E ..	070	977,548 24	979,034 78	-1,486 54		00	-1,486 54
951,385 150							
36208R2Z6	GNMA POOL	458992	2029/01/15	6 500	30AUG01	20NOV01	1 000000
.. WB1E ..	017	508,908 78	505,945 42	2,963 36		00	2,963 36
505,747 860							
36208ULZ8	GNMA POOL	461244	2030/08/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	578	73,077 72	73,066 68	11 04		00	11 04
70,638 480							

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	BASE	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS
36208UTG2	GNMA POOL		461451	2028/04/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	116		197,679 54		197,439 06	240 48		00	240 48
	192,388 850								
.. WBIE ..						18MAY01	20JUN01	1 000000	
	CXL 116		-197,679 54		-197,439 06	-240 48		00	-240 48
	-192,388 850								
36208UTG2	TOTAL		00		00	00 L		00	00 L
36208U3B1	GNMA POOL		461694	2029/04/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..									
	018		259,242 13		257,732 57	1,509 56		00	1,509 56
	257,631 930								
36208VJE6	GNMA POOL		462061	2028/04/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	117		298,926 30		298,562 64	363 66		00	363 66
	290 925 840								
.. WBIE ..						18MAY01	20JUN01	1 000000	
	CXL 117		-298,926 30		-298,562 64	-363 66		00	-363 66
	-290,925 840								
36208VJE6	TOTAL		00		00	00 L		00	00 L
36209CXR2	GNMA POOL		467888	2028/09/15	7 000	20JUL01	24JUL01	1 000000	
.. WBIE ..									
	389		578,072 91		526,123 10	1 949 81		00	1,949 81
	519,948 710								
36209DJ8E	GNMA POOL		468387	2030/01/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	118		48,534 13		48,475 08	59 05		00	59 05
	47,235 160								
36209ER20	GNMA POOL		469505	2028/03/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	119		199,995 00		199,751 70	243 30		00	243 30
	194,642 340								
.. WBIE ..						18MAY01	20JUN01	1 000000	
	CXL 119		-199,995 00		-199 751 70	243 30		00	-243 30
	-194,642 340								

STATE STREET

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE: 31DEC01
PAGE 515

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	BASE	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS
36209ER20	TOTAL		00		00	00 L		00	00 L
36209F6Z0	GNMA POOL	469888		2029/01/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..									
	019		210,840 65		209,612 93	1,227 72		00	1,227 72
	209,531 080								
36209F7C7	GNMA POOL	470791		2029/08/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	120		429 723 09		428,957 01	766 08		00	766 08
	612,869 198								
36209GU39	GNMA POOL	471402		2030/11/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	121		977,308 04		976,119 10	1,188 94		00	1,188 94
	951,151 380								
36209LH5E	GNMA POOL	474652		2029/02/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..									
	020		404,905 21		402,547 45	2,357 76		00	2,357 76
	402,390 270								
36209LMQ6	GNMA POOL	474767		2031/03/15	7 000	17MAY01	01JUN01	1 000000	
.. WBIE ..									
	647		811,830 40		811,080 33	750 07		00	750 07
	800,079 240								
36209N4C3	GNMA POOL	477019		2029/12/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..									
	122		250 286 10		249,981 62	304 48		00	304 48
	243,587 450								
36209ORS6	GNMA POOL	478497		2030/09/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..									
	763		325 668 81		323,322 24	2 346 57		00	2,346 57
	315 513 230								
36209QY33	GNMA POOL	478730		2029/09/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..									
	579		475 215 78		474,282 72	933 06		00	933 06
	459 353 720								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36209RCB7	GNMA POOL 478966	2029/12/15 8 000	190CT01	20NOV01	1 000000	
** WBIE **	313 272 480 23	264,630 83	7,849 40		00	7,849 40
	258,208 180					
** WBIE **	CXL 313 -272,480 23	-264,630 83	-7,849 40		00	-7,849 40
	-258,208 180					
** WBIE **	653 251,958 85	244,700 61	7,258 24		00	7,258 24
	238,761 670					
** WBIE **	786 19,446 50	19,981 28	-534 78		00	-534 78
	19,446 510					
36209RCB7	TOTAL	271,405 35	6,723 46 L		00	6,723 46 L
36209RDB4	GNMA POOL 478998	2030/01/15 8 000	190CT01	20NOV01	1 000000	
** WBIE **	315 359,309 12	348,964 51	10,344 61		00	10,344 61
	340,489 120					
** WBIE **	CXL 315 -359,309 12	-348,964 51	-10,344 61		00	-10,344 61
	340,489 120					
** WBIE **	654 359,015 28	348,679 13	10,336 15		00	10,336 15
	340,210 670					
** WBIE **	787 278 45	286 10	-7 65		00	-7 65
	278 450					
36209RDB4	TOTAL	359,293 73	10,328 50 L		00	10,328 50 L
36209RGP2	GNMA POOL 479106	2030/01/15 8 000	190CT01	20NOV01	1 000000	
** WBIE **	314 332,226 50	322,661 63	9,564 87		00	9,564 87
	314,825 040					
** WBIE **	CXL 314 -332,226 50	-322,661 63	-9,564 87		00	-9,564 87
	-314,825 040					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WBIE **	655 292,191 23	283,778 99	8,412 24		1 000000	8,412 24
	276,886 750				00	
** WBIE **	788 37,938 29	38 980 98	-1 042 69		1 000000	-1,042 69
	37,938 290				00	
36209RGP2	TOTAL	330,129 52	7,369 55 L		00	7,369 55 L
36209RS46	GNMA POOL 479439	2030/07/15 7 500	22AUG01	24SEP01	1 000000	
** WBIE **	580 981,860 72	981,712 43	148 30		00	148 30
	949,087 550					
36209RIC7	GNMA POOL 479447	2030/07/15 8 500	31OCT01	20NOV01	1 000000	
** WBIE **	022 242 671 57	241,531 60	1,139 97		00	1,139 97
	227,994 430					
36209RVL4	GNMA POOL 479519	2030/08/15 8 000	20MAR01	23APR01	1 000000	
** WBIE **	764 96,740 96	96,043 91	697 05		00	697 05
	93,724 210					
** WBIE **	765 451,584 53	448,330 70	3,253 83		1 000000	3,253 83
	437,502 420				00	
36209RVL4	TOTAL	548,325 49	3,950 88 L		00	3,950 88 L
36209RSD1	GNMA POOL 479744	2030/11/15 7 500	20JUL01	24JUL01	1 000000	
** WBIE **	394 534,125 57	535,587 93	-1,462 36		00	-1,462 36
	519,948 840					
36209R6EB	GNMA POOL 479769	2030/06/15 6 500	30AUG01	20NOV01	1 000000	
** WBIE **	021 553,927 49	550,701 98	3,225 51		00	3,225 51
	550 486 950					

ASSET ID SH SELL/OTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36209SAX9	GNMA POOL	479822	2030/12/15	8 000	15FEB01	22MAR01	1 000000
.. WBIE ..	071	1,027,602 32	1 029,164 97	-1,562 65		00	-1,562 65
	1,000,099 580						
.. WBIE ..	072	1,027,602 32	1,029,164 97	1,562 65	15FEB01	22MAR01	1 000000
	1,000,099 580					00	-1,562 65
.. WBIE ..	076	1,027,602 32	1,029,164 97	-1,562 65	15FEB01	22MAR01	1 000000
	1,000,099 580					00	-1,562 65
36209SAX9	TOTAL	3,082 806 96	3,087,494 91	-4 687 95 L		00	-4,687 95 L
36209TNK1	GNMA POOL	481096	2028/07/15	7 500	18MAY01	20JUN01	1 000000
.. WBIE ..	123	28,645 98	28,611 13	34 85		00	34 85
	27,879 300						
.. WBIE ..	CXL 123	-28,645 98	-28,611 13	34 85	18MAY01	20JUN01	1 000000
	27 879 300					00	-34 85
36209TNK1	TOTAL	00	00	00 L		00	00 L
36209UW44	GNMA POOL	482767	2030/08/15	8 580	31OCT01	20NOV01	1 000000
.. WBIE ..	023	247,702 71	246,539 11	1,163 60		00	1,163 60
	232,721 280						
36209WG30	GNMA POOL	483618	2040/05/15	6 800	29JAN01	01FEB01	1 000000
.. WBIE ..	077	809 508 91	792,596 53	16,912 38		00	16 912 38
	797 545 730						
.. WBIE ..	CXL 077	-809 508 91	-792,596 53	16 912 38	29JAN01	01FEB01	1 000000
	-797,545 730					00	-16,912 38
.. WBIE ..	155	809 189 24	792 596 53	16,592 71	29JAN01	02FEB01	1 000000
	797 545 730					00	16 592 71
.. WBIE ..	180	809 508 91	792 581 68	16,927 23	29JAN01	01FEB01	1 000000
	797 545 730					00	16,927 23

ASSET ID SH SELL/OTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	CXL 180	-809 508 91	-792 581 68	16,912 39	29JAN01	01FEB01	1 000000
	-797,545 730					00	-16,927 23
.. WBIE ..	519	809,508 91	792,596 52	16 912 39	29JAN01	01FEB01	1 000000
	797 545 730					00	16,912 39
.. WBIE ..	CXL 519	-809 508 91	-792,596 52	16,912 39	29JAN01	01FEB01	1 000000
	-797,545 730					00	-16,912 39
.. WBIE ..	534	809,508 91	792,596 52	16,912 39	29JAN01	01FEB01	1 000000
	797,545 730					00	16,912 39
.. WBIE ..	CXL 534	-809 508 91	-792 596 52	16,912 39	29JAN01	01FEB01	1 000000
	-797,545 730					00	-16,912 39
36209WG30	TOTAL	809,189 24	792 596 53	16,592 71 L		00	16,592 71 L
36209YEJ3	GNMA POOL	485337	2031/03/15	8 500	31OCT01	21NOV01	1 000000
.. WBIE ..	024	476,391 35	474 153 49	2,237 90		00	2,237 90
	447,578 520						
36209YGL6	GNMA POOL	485403	2031/04/15	8 500	31OCT01	21NOV01	1 000000
.. WBIE ..	025	545 464 85	542 902 48	2,562 37		00	2,562 37
	512,474 320						
36209YRB6	GNMA POOL	485482	2031/08/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	033	1,006,350 12	1,000,490 16	5,859 96		00	5,859 96
	1,000,099 500						
36209YRE0	GNMA POOL	485485	2031/08/15	6 500	24OCT01	20NOV01	1 000000
.. WBIE ..	034	792,555 97	791,708 58	847 39		00	847 39
	774,760 690						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36209YUR7 ** WBIE **	GNMA POOL 035 1,000,099 080	2031/09/15	6 500	30AUG01	20NOV01	1 000000 00	5.859 96 5.859 96
36209YU00 ** WBIE **	GNMA POOL 036 1,000,099 380	2031/09/15	6 500	30AUG01	20NOV01	1 000000 00	5.859 96 5.859 96
36210ABK2 ** WBIE **	GNMA POOL 581 69,894 420	2030/10/15	7 500	22AUG01	24SEP01	1 000000 00	10 92 10 92
36210DG62 ** WBIE **	GNMA POOL 124 225,351 710	2029/06/15	7 500	18MAY01	20JUN01	1 000000 00	281 49 281 49
36210FU61 ** WBIE **	GNMA POOL 037 581,771 820	2029/02/15	6 500	30AUG01	20NOV01	1 000000 00	3,408 82 3,408 82
36210F6K7 ** WBIE **	GNMA POOL 125 495,759 890	2029/05/15	7 500	18MAY01	20JUN01	1 000000 00	619 70 619 70
36210JGR3 ** WBIE **	GNMA POOL 766 142,618 800	2030/08/15	8 000	20MAR01	23APR01	1 000000 00	1,209 43 1,209 43
36210JGR3 ** WBIE **	GNMA POOL 767 348,454 490	2030/08/15	8 000	20MAR01	23APR01	1 000000 00	2,591 55 2,591 55
36210JGR3 TOTAL							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36210JHT8 ** WBIE **	GNMA POOL 126 66,284 22	2031/02/15	7 500	18MAY01	20JUN01	1 000000 00	80 64 80 64
36210JHT8 ** WBIE **	GNMA POOL 126 -66,284 22	2031/02/15	7 500	18MAY01	20JUN01	1 000000 00	-80 64 -80 64
36210JHT8 TOTAL							
36210NKK0 ** WBIE **	GNMA POOL 036 208,796 500	2029/02/15	6 500	30AUG01	20NOV01	1 000000 00	1,223 42 1,223 42
36210RQZ6 ** WBIE **	GNMA POOL 500072 039 25,310 97	2029/11/15	8 500	31OCT01	21NOV01	1 000000 00	118 91 118 91
36210RQZ6 ** WBIE **	GNMA POOL 500072 040 492,800 230	2029/11/15	8 500	31OCT01	21NOV01	1 000000 00	2,464 00 2,464 00
36210RQZ6 TOTAL							
36210RT83 ** WBIE **	GNMA POOL 331 438,600 000	2029/12/15	8 500	31OCT01	04DEC01	1 000000 00	2,193 00 2,193 00
36210RUI2 ** WBIE **	GNMA POOL 500195 582 58,474 43	2030/01/15	7 500	22AUG01	24SEP01	1 000000 00	8 83 8 83
36210XBC0 ** WBIE **	GNMA POOL 041 726,415 320	2029/05/15	6 500	30AUG01	20NOV01	1 000000 00	4,256 34 4,256 34

STATE STREET

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
36210XBH9	GNMA POOL		505040	2029/05/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	583		708,093 41		704,703 10	1 390 31		00	1,390 31
	684,458 210								
36210XN45	GNMA POOL		505411	2030/02/15	8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	042		460,687 24		458 523 12	2,144 12		00	2,144 12
	432 824 180								
36210XYS0	GNMA POOL		505721	2029/06/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	128		251,051 01		250,745 59	305 42		00	305 42
	244,331 880								
36210XST0	GNMA POOL		505858	2029/09/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	127		25 090 93		25 060 41	30 52		00	30 52
	24 419 400								
36210YK95	GNMA POOL 506220			2030/04/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	762		344,211 74		341,731 57	2 480 17		00	2 480 17
	333,477 920								
36210YLR4	GNMA POOL		506236	2030/06/15	8 000	15FEB01	27MAR01	1 000000	
.. WBIE ..	077		24,802 86		24 920 70	-37 84		00	-37 84
	24,214 980								
36210YMY4	GNMA POOL 506272			2029/04/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	043		732 812 17		728 545 02	4 267 15		00	4,267 15
	728 260 540								
36210Y4U6	GNMA POOL		506735	2030/01/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	584		78 543 41		78,539 10	4 31		00	4 31
	27 590 670								
36211AMC7	GNMA POOL		507155	2029/04/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	044		273,537 86		271 945 06	1,592 80		00	1 592 80
	271 838 870								

ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
36211BMA9	GNMA POOL		508053	2029/06/15	6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	045		710 094 44		705,941 56	4,134 88		00	4,134 88
	705,685 900								
36211BWC4	GNMA POOL		508343	2030/05/15	8 500	31OCT01	20NOV01	1 000000	
.. WBIE ..	046		553 973 74		551,371 40	2,402 34		00	2,402 34
	520 468 580								
36211CJX9	GNMA POOL 508846			2029/09/15	7 500	18MAY01	22JUN01	1 000000	
.. WBIE ..	182		298 927 02		298 563 34	363 46		00	363 46
	290 926 540								
.. WBIE ..	183		28,444 08		28 411 23	34 85		00	34 85
	27,879 400								
36211CJX9	TOTAL		327 573 10		327 174 59	398 51 1		00	398 51 1

36211CSB6	GNMA POOL		509143	2030/10/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	585		965,283 46		965 137 47	145 79		00	145 79
	933 063 610								
36211CTG7	GNMA POOL		509151	2031/02/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	129		42,513 55		42 437 50	76 05		00	76 05
	60 840 440								
36211C6N7	GNMA POOL		509477	2030/01/15	8 000	19OCT01	20NOV01	1 000000	
.. WBIE ..	316		383 084 12		372 055 05	11,029 07		00	11,029 07
	363 018 820								
.. WBIE ..	CXL 316		-383,084 12		-372,055 05	-11,029 07		00	-11,029 07
	363 018 820								
.. WBIE ..	656		377 153 90		366,295 56	10 858 34		00	10,858 34
	357,399 220								
.. WBIE ..	789		5,619 60		5 774 05	154 45		00	-154 45
	5 619 600								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36211C6N7	TOTAL	382,773 50	372,049 41	10.703 89 L	10.703 89 L
36211D3M0	GNMA POOL	510304	2029/08/15 4 500	30AUG01 20NOV01	1 000000
.. WBIE ..	047	348,878 78	346,847 24	2,031 52	2,031 52
	344,711 830				
36211EQM1	GNMA POOL	510861	2029/12/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	130	693,931 88	693,087 68	844 20	844 20
	475,359 490				
36211ER24	GNMA POOL	510905	2029/05/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	131	17,402 46	17,381 29	21 17	21 17
	16,936 700				
36211ET65	GNMA POOL	510973	2029/05/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	048	275,394 61	273,790 99	1,603 67	1,603 67
	273,484 080				
36211FFX8	GNMA POOL	511482	2029/09/15 7 500	22AUG01 26SEP01	1 000000
.. WBIE ..	586	437,425 22	436,546 36	858 86	858 86
	422,824 560				
36211FHF5	GNMA POOL	511530	2030/07/15 8 000	15FEB01 22MAR01	1 000000
.. WBIE ..	078	25,382 61	25,421 21	-38 60	-38 60
	24,703 270				
36211FJDE	GNMA POOL	511560	2030/07/15 8 500	31OCT01 21NOV01	1 000000
.. WBIE ..	050	566,822 57	564,159 87	2,462 70	2,462 70
	532,540 290				
36211FJT3	GNMA POOL	511574	2030/07/15 8 000	15FEB01 22MAR01	1 000000
.. WBIE ..	079	974,992 65	978,478 35	-1,485 70	-1,485 70
	950,844 430				

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36211FJU0	GNMA POOL	511575	2030/07/15 8 000	20MAR01 23APR01	1 000000
.. WBIE ..	769	257,435 14	255,580 24	1,854 90	1,854 90
	249,487 340				
36211FLD5	GNMA POOL	511624	2030/08/15 8 500	31OCT01 21NOV01	1 000000
.. WBIE ..	051	606,347 95	603,499 57	2,848 38	2,848 38
	569,675 110				
36211FT62	GNMA POOL	511873	2031/01/15 7 500	18MAY01 27JUN01	1 000000
.. WBIE ..	184	197,679 80	197,439 31	240 49	240 49
	192,389 100				
.. WBIE ..	185	199,995 87	199,752 51	243 31	243 31
	194,643 130				
36211FT62	TOTAL	397,675 62	397,191 82	483 80 L	483 80 L
36211F4A0	GNMA POOL	512117	2029/09/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	049	346,446 47	344,429 12	2,017 35	2,017 35
	344,294 630				
36211GGR8	GNMA POOL	512408	2030/02/15 8 500	31OCT01 21NOV01	1 000000
.. WBIE ..	052	334,395 49	332,824 64	1,570 85	1,570 85
	314,178 750				
36211GMC4	GNMA POOL	512555	2030/04/15 8 000	20MAR01 23APR01	1 000000
.. WBIE ..	770	177,176 37	175,899 75	1,276 62	1,276 62
	171,651 340				
.. WBIE ..	771	371,359 30	368,683 51	2,675 79	2,675 79
	359,778 920				
36211GMC4	TOTAL	548,535 67	544,583 26	3,952 41 L	3,952 41 L

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36211HKA8 .. WBIE ..	GNMA POOL 587 42 841 110	513389 44,320 47	2029/09/15 7 500 44,233 45	22AUG01 24SEP01 87 02 00	1 000000 87 02
36211HRB9 .. WBIE ..	GNMA POOL 772 447,876 590	513582 462,292 62	2030/05/15 8 000 458,941 63	20MAR01 23APR01 3,330 99 00	1 000000 3 330 99
.. WBIE ..	304 20,137 170	21,250 22	20 638 08 19OCT01 612 14	20NOV01 1 000000 00	612 14
.. WBIE ..	CXL 304 -20,137 170	-21,250 22	-20 638 08 19OCT01 -612 14	20NOV01 1 000000 00	-612 14
.. WBIE ..	657 18,800 410	19 839 57	19,268 07 19OCT01 571 50	20NOV01 1 000000 00	571 50
.. WBIE ..	790 1,336 760	1,336 76	1,373 52 15NOV01 -36 76	14NOV01 1 000000 00	-36 76
36211HRB9 -----	TOTAL	483 468 95	479,603 22	3 845 73 L 00	3,845 73 L
36211JRT6 .. WBIE ..	GNMA POOL 132 772,943 390	514498 794 199 33	2029/07/15 7 500 793,233 15	18MAY01 20JUN01 966 18 00	1 000000 966 18
36211J4V6 .. WBIE ..	GNMA POOL 514836 773 338 692 960	349 594 64	2030/05/15 8 000 347,075 68	20MAR01 23APR01 2,518 96 00	1 000000 2,518 96
36211KXT6 .. WBIE ..	GNMA POOL 053 222,244 140	515590 236,551 11	2030/03/15 8 500 235,439 89	31OCT01 20NOV01 1,111 22 00	1 000000 1,111 22

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211LWF5 .. WBIE ..	GNMA POOL 080 24,353 130	516446 25 022 84	2030/03/15 8 000 25 060 89	15FEB01 22MAR01 -38 05 00	1 000000 -38 05
36211LXF4 .. WBIE ..	GNMA POOL 516478 774 485,550 880	501,179 55	2030/04/15 8 000 497,568 38	20MAR01 23APR01 3,611 17 00	1 000000 3,611 17
.. WBIE ..	302 17 819 110	18 804 03	18,262 34 19OCT01 541 69	20NOV01 1 000000 00	541 69
.. WBIE ..	CXL 302 -17,819 110	-18 804 03	-18,262 34 19OCT01 -541 69	20NOV01 1 000000 00	541 69
.. WBIE ..	658 17,257 170	18 211 03	17,686 42 19OCT01 524 61	20NOV01 1 000000 00	524 61
.. WBIE ..	791 561 940	561 94	577 39 15NOV01 15 45	16NOV01 1 000000 00	-15 45
36211LXF4 -----	TOTAL	519,952 52	515,832 19	4,120 33 L 00	4,120 33 L
36211L3L4 .. WBIE ..	GNMA POOL 588 31 218 998	516603 32 297 82	2030/02/15 7 500 32,292 14	22AUG01 24SEP01 4 88 00	1 000000 4 88
36211M2H2 .. WBIE ..	GNMA POOL 589 43,487 100	517476 44 988 76	2030/01/15 7 500 44,981 97	22AUG01 24SEP01 6 79 00	1 000000 6 79
36211PD83 .. WBIE ..	GNMA POOL 146 520 051 860	518627 533,093 79	2029/11/15 7 500 532,078 06	18JUN01 20JUN01 1,015 73 00	1 000000 1 015 73

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L\$ GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECTY GN/L\$ NET BAS SECTY GN/L\$
36211PHR7	GNMA POOL	518740	2030/01/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	590	45,587 06	45,580 18	6 88		00	6 88
	44,045 430						
36211PZT3	GNMA POOL 519254		2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	775	335,261 81	332,846 13	2,415 68		00	2,415 68
	324,807 080						
36211QAP4	GNMA POOL 519414		2030/06/15	8 500	31OCT01	20NOV01	1 000000
.. WB1E ..	054	516,380 34	513,954 42	2,425 74		00	2,425 74
	485,148 900						
36211OCU3	GNMA POOL	519483	2031/01/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	055	54,309 93	54,054 80	255 13		00	255 13
	51,025 180						
.. WB1E ..	056	466,928 04	464,734 40	2,193 44	20NOV01	1 000000	2,193 44
	438,687 530					00	
.. WB1E ..	056	-466,928 04	-464,734 40	-2,193 44	20NOV01	1 000000	-2,193 44
	CXL 056					00	
	-438,687 530						
36211OCU3	TOTAL	54,309 93	54,054 80	255 13 1		00	255 13 1
36211OY12	GNMA POOL 520122		2030/08/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	776	366,738 20	364,095 71	2,642 49		00	2,642 49
	355,301 920						
36211RCG2	GNMA POOL	520371	2030/01/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	591	975,288 32	975,141 02	147 30		00	147 30
	942,734 520						
36211RH44	GNMA POOL	520551	2030/02/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	592	21,254 13	21,250 92	3 21		00	3.21
	20,544 700						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT GN/L\$ GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE GN/L\$	NET SECTY GN/L\$ NET BAS SECTY GN/L\$
36211SAU1	GNMA POOL	521219	2030/11/15	7 500	18MAY01	20JUN01	1 000000
.. WB1E ..	133	901,603 52	900,506 48	1,096 84		00	1,096 84
	877,473 010						
36211SOS9	GNMA POOL	521665	2029/11/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	057	467,744 55	465,567 19	2,197 36		00	2,197 36
	439,473 450						
36211SWQ6	GNMA POOL	521855	2029/10/15	7 500	18MAY01	20JUN01	1 000000
.. WB1E ..	181	158,344 80	158,152 17	192 63		00	192 63
	154,106 860						
.. WB1E ..	181	-158,344 80	-158,152 17	-192 63	20JUN01	1 000000	-192 63
	CXL 181					00	
	-154,106 860						
36211SWQ6	TOTAL	00	00	00 L		00	00 L
36211S5Y1	GNMA POOL	522015	2030/07/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	593	21,559 37	21,556 12	3 25		00	3 25
	20,839 750						
36211TAS4	GNMA POOL	522117	2030/03/15	8 000	19OCT01	20NOV01	1 000000
.. WB1E ..	312	222,718 66	216,604 00	6,112 66		00	6,112 66
	211,053 030						
.. WB1E ..	312	-222,718 66	-216,606 00	-6,112 66	20NOV01	1 000000	-6,112 66
	CXL 312					00	
	-211,053 030						
.. WB1E ..	659	173,227 66	168,473 32	4,754 34	20NOV01	1 000000	4,754 34
	164,154 290					00	
.. WB1E ..	792	46,898 74	48,256 62	-1,357 88	16NOV01	1 000000	-1,357 88
	46,898 740					00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211TAS4	TOTAL						
	220,124 40		216 729 94	3,396 46 1		00	3,396 46 1
36211TUK9	GNMA POOL	2030/03/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	594		30 931 33	30 926 65	4 68	00	4 68
	29,898 880						
36211TV49	GNMA POOL 522737	2030/04/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	595		26,287 91	26,283 94	3 97	00	3 97
	25 410 460						
36211TX17	GNMA POOL	2030/02/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	596		33,973 23	33 968 10	5 13	00	5 13
	32,839 250						
36211UDK5	GNMA POOL	2030/10/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	777		391 948 27	389 123 29	2,824 98	00	2,824 98
	379,725 000						
.. WBIE ..	777		391,948 27	389,123 29	2 824 98	1 000000	-2,824 98
	-379 725 000					00	
.. WBIE ..	093		391 948 27	390 213 44	1,734 83	1 000000	1,734 83
	379,725 430					00	
36211UDK5	TOTAL						
	391 948 27		390,213 44	1 734 83 1		00	1,734 83 1
36211ULJ9	GNMA POOL	2030/01/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	598		19 047 98	19 045 10	2 88	00	2 88
	18,412 180						
36211UZN5	GNMA POOL 523749	2030/01/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	778		387,015 92	384,227 32	2,788 60	00	2,788 60
	374 947 300						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211USL4	GNMA POOL	2030/03/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	597		913 808 32	913,670 31	138 01	00	138 01
	883,306 660						
36211WK00	GNMA POOL	2030/05/15	8 500	31OCT01	20NOV01	1 000000	
.. WBIE ..	058		262,592 39	261,358 84	1,233 55	00	1,233 55
	246,710 410						
36211WLN6	GNMA POOL 525133	2030/05/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	779		448,754 69	445,523 22	3 233 47	00	3,233 47
	434,742 760						
.. WBIE ..	300		12,900 57	12 528 93	190CT01	20NOV01	1 000000
	12,224 860				371 64	00	371 64
.. WBIE ..	300		-12 900 57	12,528 93	190CT01	20NOV01	1 000000
	-12,224 860				-371 64	00	-371 64
.. WBIE ..	660		12,099 18	11,750 63	190CT01	20NOV01	1 000000
	11,465 450				348 55	00	348 55
.. WBIE ..	793		759 41	780 29	15NOV01	16NOV01	1 000000
	759 410				20 88	00	-20 88
36211WLN6	TOTAL						
	441,615 28		458 054 14	3,561 14 1		00	3,561 14 1
36211WNR6	GNMA POOL	2030/05/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	780		336,269 01	333,846 06	2,422 95	00	2,422 95
	325,782 870						
36211WNZ7	GNMA POOL 525208	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	782		374 410 41	371,712 66	2,697 75	00	2,697 75
	362,734 880						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECURITY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211WN38	GNMA POOL 525210	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	781 460,148 480	474,951 25	471,529 06	3,422 19		00	3,422 19
.. WBIE ..	303 18 403 280	19,631 55	19,066 01	19OCT01 565 54	20NOV01	1 000000 00	565 54
.. WBIE ..	CXL 303 -18,403 280	-19,631 55	19,066 01	19OCT01 -565 54	20NOV01	1 000000 00	565 54
.. WBIE ..	661 18,589 020	19,616 50	19,051 40	19OCT01 565 10	20NOV01	1 000000 00	565 10
.. WBIE ..	794 14 260	14 26	14 65	15NOV01 - 39	16NOV01	1 000000 00	- 39
36211WN38	TOTAL	494,582 01	490,595 11	3,986 90 L		00	3,986 90 L
36211WPS1	GNMA POOL 525233	2030/06/15	8 000	15FEB01	22MAR01	1 000000	
.. WBIE ..	081 24,298 110	24,964 31	25 004 27	-37 96		00	-37 96
36211WP44	GNMA 1 POOL 525243	2030/07/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	599 20,907 190	21,629 14	21,625 87	3 27		00	3 27
36211WQV3	GNMA 1 POOL 525268	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	783 327,641 620	338,187 58	335,750 83	2,436 75		00	2,436 75
36211XJ00	GNMA POOL 525971	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	784 299,970 020	309,625 31	307 394 32	2,230 99		00	2,230 99
.. WBIE ..	306 70,024 230	73,894 71	71,766 00	19OCT01 2,128 71	20NOV01	-1 000000 00	2,128 71
.. WBIE ..				19OCT01	20NOV01	1 000000	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECURITY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	CXL 306 -70,024 230	-73,894 71	-71,766 00	-2,128 71		00	-2,128 71
.. WBIE ..	662 42,521 840	65,977 64	64 077 00	1,900 64	19OCT01 20NOV01	1 000000 00	1,900 64
.. WBIE ..	795 7,502 390	7,502 39	7,708 70	15NOV01 -206 31	16NOV01	1 000000 00	-206 31
36211XJ00	TOTAL	383,105 34	379,180 02	3,925 32 L		00	3,925 32 L
36211XLY0	GNMA POOL 526043	2030/09/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	785 327 304 850	337,842 04	335,407 76	2 434 28		00	2 434 28
36211XNK8	GNMA POOL 526094	2030/09/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	600 63,161 740	65,342 79	65 332 92	9 87		00	9 87
36211XPC4	GNMA POOL 526119	2030/10/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	786 116,153 550	119,892 24	119,028 37	863 87		00	863 87
36211XTW6	GNMA POOL 526265	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	787 380,039 650	392,272 18	389 445 70	2,826 48		00	2,826 48
36211YSJ4	GNMA POOL 527121	2030/02/15	7 500	18MAY01	20JUN01	1 000000	
.. WBIE ..	134 64,848 280	66,631 61	66,550 55	81 06		00	81 06
36211YSQ8	GNMA POOL 527127	2030/02/15	7 500	22AUG01	24SEP01	1 000000	
.. WBIE ..	601 876,386 520	906,649 24	906,512 31	136 93		00	136 93

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36211YT38	GNMA POOL	527170	2030/03/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	602	14,861 66	14,859 42	2 24		00	2 24
	14,365 600						
36211YVQ4	GNMA POOL	527223	2030/01/15	7 500	18MAY01	20JUN01	1 000000
.. WBIE ..	135	766 892 14	765,959 19	932 95		00	932 95
	746,367 050						
36211YW34	GNMA 1 POOL 527266	527266	2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	788	256,890 13	255 039 14	1,850 99		00	1 850 99
	248 879 330						
.. WBIE ..	308	101,287 84	98,370 00	190CT01	20NOV01	1 000000	2,917 84
	95,982 550			2,917 84		00	
.. WBIE ..	308	-101,287 84	-98,370 00	190CT01	20NOV01	1 000000	-2,917 84
	-95 982 550			-2,917 84		00	
.. WBIE ..	663	96,736 56	93,949 83	190CT01	20NOV01	1 000000	2,786 73
	91,669 660			2,786 73		00	
.. WBIE ..	796	4,312 89	4 431 49	15NOV01	16NOV01	1 000000	-118 60
	4,312 890			-118 60		00	
36211YW34	TOTAL	357,939 58	353,420 46	4,519 12 L		00	4 519 12 L
36211YYQ1	GNMA POOL 527319	527319	2030/08/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	789	244,296 43	242,536 38	1,760 25		00	1,760 25
	236 478 540						
.. WBIE ..	510	131,702 47	127,908 48	190CT01	20NOV01	1 000000	3,793 99
	124,804 120			3,793 99		00	
.. WBIE ..	510	-131,702 47	127 908 48	190CT01	20NOV01	1 000000	-3,793 99
	-124,804 120			-3,793 99		00	
.. WBIE ..	664	129,855 35	126,114 57	190CT01	20NOV01	1 000000	3,740 78
				3,740 78		00	

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123,053 750							
.. WBIE ..	797	1,750 37	1,798 50	15NOV01	16NOV01	1 000000	-48 13
	1,750 370			-48 13		00	
36211YYQ1	TOTAL	375,902 35	370 449 45	5,452 90 L		00	5 452 90 L
36212AF83	GNMA POOL	527691	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	603	32,738 44	32,733 50	4 94		00	4 94
	31,645 680						
36212AH00	GNMA POOL 527728	527728	2030/03/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	604	35 027 60	35,022 31	5 29		00	5 29
	33,858 430						
36212BLJ0	GNMA POOL	528729	2030/04/15	8 500	11JAN01	23JAN01	1 000000
.. WBIE ..	877	415,708 83	411,709 23	3,999 60		00	3 999 60
	399,960 390						
36212BX00	GNMA POOL	529076	2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	790	287,978 11	285,983 15	2 074 96		00	2,074 96
	278,997 870						
.. WBIE ..	307	93,196 61	90,511 87	190CT01	20NOV01	1 000000	2 684 74
	88,315 130			2,684 74		00	
.. WBIE ..	307	-93 196 61	90,511 87	190CT01	20NOV01	1 000000	-2,684 74
	-88 315 130			-2,684 74		00	
.. WBIE ..	665	86,671 49	84,174 71	190CT01	20NOV01	1 000000	2,496 78
	82 131 780			2,496 78		00	
.. WBIE ..	796	6,183 35	6 353 39	15NOV01	16NOV01	1 000000	-170 04
	6 183 350			-170 04		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GM/LS SECY GM/LS	STL DT BASE CURR GM/LS	SELL RATE GM/LS	NET SECY GM/LS NET BAS SECY GM/LS
36212BXDD	TOTAL	380,832 95	374,431 25	4,401 70 L		00	4,401 70 L
36212BZX4	GNMA POOL	529158	2030/05/15	8 000	15FEB01	23MAR01	1 000000
.. WB1E ..	082	975,709 97	977,193 72	-1,483 75		00	-1 483 75
	949,596 080						
36212B486	GNMA POOL	529218	2030/01/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	605	992,550 12	992,400 21	149 91		00	149 91
	959,420 140						
36212CHN4	GNMA POOL	529537	2030/08/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	791	343,132 71	340,660 32	2,472 39		00	2,472 39
	332,432 540						
36212CJAD	GNMA POOL	529557	2030/09/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	604	26,279 25	26,275 28	3 97		00	3 97
	25,402 080						
36212CJ28	GNMA POOL	529581	2030/10/15	8 000	15FEB01	22MAR01	1 000000
.. WB1E ..	083	25,430 16	25,460 83	-38 67		00	-38 67
	24,749 550						
36212CL41	GNMA POOL	529647	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	607	45,112 59	45,105 77	6 82		00	6 82
	43,606 790						
36212CPE5	GNMA POOL	529721	2030/12/15	8 500	31OCT01	20NOV01	1 000000
.. WB1E ..	059	585,045 93	582,297 62	2 740 31		00	2,740 31
	549,661 470						
36212CYM7	GNMA POOL	530016	2030/06/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	792	336,351 21	333,927 60	2,423 53		00	2,423 53
	325,862 510						

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36212CZE4	GNMA POOL	530041	2030/06/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	793	154,629 32	153,515 15	1,114 17		00	1,114 17
	149,807 390						
.. WB1E ..	794	338,483 76	336,044 86	2,438 90	20MAR01	23APR01	1 000000
	327,928 560					00	2,438 90
36212CZE4	TOTAL	493,113 08	489,560 01	3 553 07 L		00	3,553 07 L
36212CZK0	GNMA POOL	530046	2030/07/15	7 500	29JAN01	20FEB01	1 000000
.. WB1Q ..	743	785,174 19	777,358 92	7,815 27		00	7 815 27
	767,544 650						
36212CZUB	GNMA POOL	530055	2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	795	303,954 11	301,764 00	2,190 11		00	2,190 11
	294,475 670						
.. WB1E ..	309	126,629 57	122,981 71	3,647 86	19OCT01	20NOV01	1 000000
	119,996 930					00	3,647 86
.. WB1E ..	CXL 309	-126,629 57	-122,981 71	-3,647 86	19OCT01	20NOV01	1 000000
	-119,996 930					00	-3,647 86
.. WB1E ..	666	115,619 70	112,289 01	3,330 69	19OCT01	20NOV01	1 000000
	109,563 740					00	3,330 69
.. WB1E ..	799	10,433 20	10,720 10	-286 90	15NOV01	16NOV01	1 000000
	10,433 190					00	-286 90
36212CZUB	TOTAL	430,007 01	424,773 11	5,233 90 L		00	5,233 90 L
36212DDV8	GNMA POOL 530316		2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	796	371,382 42	368,706 47	2,675 95		00	2,675 95
	359,801 320						

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36212DKE8	GNMA POOL	530493	2030/09/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	797	473,256 97	469,847 00	3,409 97	00	3,409 97	
	458,499 030						
36212DKJ7	GNMA POOL	530497	2030/09/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	798	361,597 88	358,992 43	2,605 45	00	2,605 45	
	350,321 890						
36212DKS7	GNMA POOL	530505	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	608	944,326 81	944,184 18	142 63	00	142 63	
	912,806 460						
.. WBIE ..	609	1,000,518 37	1,000 367 25	22AUG01	24SEP01	1 000000	151 12
	967,122 420			151 12	00		
36212DKS7	TOTAL	1,944,845 18	1,944,551 43	293 75 L	00	293 75 L	
36212D7A1	GNMA POOL	531089	2030/03/15	8 000	15FEB01	28MAR01	1 000000
.. WBIE ..	114	28 328 95	28,372 02	43 07	00	-43 07	
	27,570 750						
36212EC88	GNMA POOL 531195	2030/06/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	799	537,987 83	534,111 43	3 876 40	00	3 876 40	
	521,211 340						
.. WBIE ..	301	18 608 22	18,072 19	190CT01	20NOV01	1 000000	536 03
	17,633 550			536 03	00		
.. WBIE ..	CXL 301	-18,608 22	-18,072 19	190CT01	20NOV01	1 000000	-536 03
	-17,633 550			-536 03	00		
.. WBIE ..	667	17,724 46	17,213 89	190CT01	20NOV01	1 000000	510 57
	16,796 080			510 57	00		
.. WBIE ..	001	837 47	860 50	15NOV01	16NOV01	1 000000	-23 03
	837 470			-23 03	00		

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	SECY GN/LS			NET BAS SECY GN/LS
36212EC88	TOTAL						
	556,549 76	552,185 82		4,363 94 L		00	4,363 94 L
36212EE45	GNMA POOL	531255	2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..							
	800	428,904 27	425,813 82	3,090 45		00	3,090 45
	415,529 420						
36212ES32	GNMA POOL	531638	2030/05/15	8 500	31OCT01	20NOV01	1 000000
.. WBIE ..							
	061	27,436 84	27,307 95	128 89		00	128 89
	25,777 420						
.. WBIE ..							
	CXL 061	-27 436 84	-27,307 95	31OCT01	20NOV01	1 000000	-128 89
	-25,777 420			-128 89		00	
.. WBIE ..							
	062	49,702 97	49,469 49	31OCT01	20NOV01	1 000000	233 48
	46,696 860			233 48		00	
.. WBIE ..							
	CXL 062	-49,702 97	-49 469 49	31OCT01	20NOV01	1 000000	-233 48
	-46,696 860			-233 48		00	
.. WBIE ..							
	063	53 055 87	52 806 63	31OCT01	20NOV01	1 000000	249 24
	49 846 970			249 24		00	
.. WBIE ..							
	CXL 063	-53,055 87	52 806 63	31OCT01	20NOV01	1 000000	-249 24
	-49,846 970			249 24		00	
.. WBIE ..							
	064	485 646 67	483,365 30	31OCT01	20NOV01	1 000000	2,281 37
	456,274 030			2,281 37		00	
.. WBIE ..							
	CXL 064	485 646 67	-483 365 30	31OCT01	20NOV01	1 000000	-2,281 37
	-456,274 030			-2 281 37		00	
36212ES32	TOTAL						
-----	00	00		00 L		00	00 L

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36212EVM4	GNMA531729	2030/08/15	8 000	20MAR01	23APR01	1 000000	
.. WB1E ..	801	178,775 71	177,487 59	1,288 12		00	1,288.12
	173,200 810						
.. WB1E ..	802	350,949 68	348,440 83	2,528 85	23APR01	1 000000	2,528.85
	340,025 120					00	
36212EVM4	TOTAL	529,745 39	525,928 42	3,816 97 L		00	3,816 97 L
36212E2N4	GNMA POOL	531801	2031/02/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	060	469,313 60	467,108 96	2,204 64		00	2,204 64
	440,928 810						
36212FBB6	GNMA POOL	532063	2030/04/15	8 500	31OCT01	20NOV01	1 000000
.. WB1E ..	065	271,648 05	270,371 96	1,276 09		00	1,276 09
	255,218 370						
36212FC36	GNMA POOL	532090	2030/04/15	8 500	31OCT01	27NOV01	1 000000
.. WB1E ..	280	52,844 30	52,596 06	248 24		00	248 24
	49 648 200						
.. WB1E ..	281	27,224 59	27,096 70	127 89	27NOV01	1 000000	127 89
	25,578 010					00	
.. WB1E ..	282	49 490 33	49,257 84	232 49	27NOV01	1 000000	232 49
	46 497 080					00	
36212FC36	TOTAL	129,559 22	128,950 60	608 62 L		00	608 62 L
36212FZM9	GNMA POOL	532748	2030/08/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	610	30,596 37	30,591 74	4 63		00	4 63
	29,575 100						

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36212GDS8	GNMA POOL	533013	2030/07/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	066	562,778 97	560,135 26	2,643 71		00	2,643 71
	528,741 250						
36212GEA6	GNMA POOL	533029	2030/07/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	067	123,737 54	123,156 28	581 24		00	581 24
	116,253 710						
.. WB1E ..	068	470 221 88	468,012 96	2,208 92	21NOV01	1 000000	2,208 92
	441,782 150					00	
36212GEA6	TOTAL	593,959 42	591,169 24	2,790 18 L		00	2,790 18 L
36212GHV7	GNMA 1 POOL 533144	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WB1E ..	803	378,563 31	375,835 63	2,727 68		00	2,727 68
	366,758 280						
36212GLN3	GNMA POOL 533228	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WB1E ..	804	517,271 81	513 544 68	3,727 13		00	3,727 13
	501,141 320						
.. WB1E ..	305	21,701 42	21,076 26	625 16	20NOV01	1 000000	625 16
	20,564 740					00	
.. WB1E ..	305	-21,701 42	-21,076 26	-625 16	20NOV01	1 000000	-625 16
	-20,564 740					00	
.. WB1E ..	668	21,014 04	20,408 68	605 36	20NOV01	1 000000	605 36
	19,913 360					00	
.. WB1E ..	002	651 38	669 29	-17 91	16NOV01	1 000000	-17 91
	651 380					00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
36212GLM3	TOTAL	538,937 23	534 422 65	4,314 58 1		00	4,314 58 1
36212GLK4	GNMA 1 POOL 533230	2030/07/15	8 000	20MAR01	23APR01	1 000000	
.. WBIE ..	808	395,721 03	392,869 70	2 051 33		00	2,851 33
	383,380 960						
36212GPC0	GNMA POOL	533319	2030/09/15	7 500	18MAY01	20JUN01	1 000000
.. WBIE ..	136	34,539 77	34,497 75	42 02		00	42 02
	33,415 350						
36212GQ67	GNMA POOL	533377	2030/10/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	809	388,384 56	385,586 11	2 798 45		00	2 798 45
	376 273 260						
36212J4A1	GNMA POOL	535517	2030/07/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	411	65 393 70	65,383 83	9 87		00	9 87
	63 210 950						
36212J6P6	GNMA POOL	535578	2031/02/15	7 500	18MAY01	20JUN01	1 000000
.. WBIE ..	137	63,280 58	63 203 60	76 98		00	76 98
	61,586 940						
36212KXX0	GNMA POOL	535910	2030/09/15	8 000	15FEB01	28MAR01	1 000000
.. WBIE ..	115	690,849 87	688,988 66	1,861 21		00	1 861 21
	672 359 970						
.. WBIE ..	810	251 279 22	249 468 66	1,810 56	20MAR01	23APR01	1 000000
	243,443 390					00	1,810 56
.. WBIE ..	311	132 732 59	128 908 91	3,823 68	19OCT01	20NOV01	1 000000
	125 780 280					00	3 823 68
.. WBIE ..	311	-132,732 59	-128 908 91	-3,823 68	19OCT01	20NOV01	1 000000
	-125,780 280					00	-3,823 68
.. WBIE ..	669	125,536 51	121,920 13	3,616 38	19OCT01	20NOV01	1 000000
	118 961 120					00	3 616 38

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
.. WBIE ..	003	6,819 16	7 006 68	15NOV01	16NOV01	1 000000	-187 52
	6,819 160			-187 52		00	
36212KXX0	TOTAL	1,074 484 76	1,067,384 13	7 100 63 1		00	7,100 63 1
36212KLF8	GNMA POOL	535926	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	415	959,704 68	959 559 73	144 95		00	144 95
	927 671 040						
36212KL50	GNMA POOL	535948	2030/11/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	612	231,376 86	230 922 56	454 30		00	454 30
	223 653 810						
36212KV17	GNMA POOL	536226	2030/07/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	811	323,270 47	320 941 20	2 329 27		00	2 329 27
	313,189 680						
36212KWU3	GNMA POOL	536259	2030/08/15	8 000	20MAR01	23APR01	1 000000
.. WBIE ..	812	389,062 86	386 259 52	2 803 34		00	2 803 34
	376,930 410						
36212KX40	GNMA POOL	536299	2030/10/15	7 500	29JAN01	20FEB01	1 000000
.. WB1Q ..	744	271 063 47	268,366 53	2 696 94		00	2 696 94
	264,977 280						
.. WB1Q ..	756	979 422 72	969,677 99	9 744 73	29JAN01	20FEB01	1 000000
	957,431 710					00	9,744 73
.. WBIE ..	614	62,145 39	62,136 00	22AUG01	24SEP01	1 000000	9 39
	60 071 060			9 39		00	
36212KX40	TOTAL	62,145 39	62 136 00	9 39 1		00	9 39 1

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
	1,250,486 19	1,238,044 52	12,441 67 5		00	12,441 67 5	
36212KY23	GNMA POOL	536329	2030/10/15	7 500	17MAY01	21MAY01	1 000000
.. WB1H ..	449	820,793 63	820,981 11	-187 48	00	-187 48	
799,920 700							
36212LTU5	GNMA POOL	537063	2030/07/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	069	376,132 92	374,366 01	1,766 91	00	1,766 91	
353,383 840							
36212MK01	GNMA POOL	537703	2030/11/15	8 000	15FEB01	22MAR01	1 000000
.. WB1E ..	084	26,257 15	26,297 07	-39 92	00	-39 92	
25,554 400							
36212MMZ8	GNMA POOL	537808	2031/01/15	7 500	18MAY01	21JUN01	1 000000
.. WB1E ..	138	894,481 81	893,393 64	1,088 17	00	1,088 17	
870,541 910							
36212MVN6	GNMA POOL	538021	2030/08/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	813	372,929 35	370,242 26	2,687 07	00	2,687 07	
361,299 990							
36212MYP8	GNMA POOL	538118	2030/08/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	615	34,117 07	34,111 92	5 15	00	5 15	
32,978 290							
36212M6F1	GNMA POOL	538270	2031/11/15	6 500	30AUG01	20NOV01	1 000000
.. WB1E ..	070	1,006,250 00	1,000,390 63	5,859 37	00	5,859 37	
1,000,000 000							
36212NHR4	GNMA POOL	538534	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	616	940,200 73	940,050 72	142 01	00	142 01	
908,818 100							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
36212NH42	GNMA POOL	538551	2030/10/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	071	331,795 70	330,237 06	1,558 64	00	1,558 64	
311,728 200							
36212NJE8	GNMA POOL	538561	2030/10/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	617	20,623 98	20,620 87	3 11	00	3 11	
19,935 580							
36212NJG3	GNMA POOL	538563	2030/10/15	8 500	31OCT01	21NOV01	1 000000
.. WB1E ..	072	635,292 40	632,308 05	2,984 35	00	2,984 35	
596,868 960							
36212NJ40	GNMA POOL	538583	2030/11/15	8 500	31OCT01	27NOV01	1 000000
.. WB1E ..	269	485,434 83	483,154 45	2,280 38	00	2,280 38	
456,075 000							
36212NK63	GNMA POOL	538617	2030/11/15	7 500	22AUG01	24SEP01	1 000000
.. WB1E ..	618	62,434 22	62,426 79	9 43	00	9 43	
60,352 180							
36212NLS4	GNMA POOL	538637	2030/12/15	7 500	29JAN01	20FEB01	1 000000
.. WB1Q ..	742	237,794 54	235,428 31	2,366 23	00	2,366 23	
232,455 330							
.. WB1Q ..	745	751,904 76	744,422 73	7,482 03	00	7,482 03	
735,022 220							
36212NLS4	TOTAL	989,699 30	979,851 04	9,848 26 5	00	9,848 26 5	
36212PDG4	GNMA POOL	539303	2030/09/15	8 000	20MAR01	23APR01	1 000000
.. WB1E ..	814	343,257 77	340,640 36	2,617 41	00	2,617 41	
351,930 020							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
36212PD33	GNMA POOL	539322	2030/10/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	619	38 501 72	38,495 90	5 82	00	5 82
	37.216 480					
36212PRV6	GNMA POOL	539700	2030/10/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	670	48,440 46	48,433 12	7 34	00	7 34
	47.016 910					
36212QR58	GNMA POOL	540416	2030/09/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	624	971 199 70	971,053 01	146 49	00	146 69
	930.782 370					
36212QNB2	GNMA POOL	540486	2030/10/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	625	36,221 90	36,216 43	5 47	00	5 47
	35.012 860					
36212QZJB	GNMA POOL	540877	2030/10/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	621	967,714 39	967,570 23	146 16	00	146 16
	935.415 330					
36212Q3K4	GNMA POOL	540902	2030/11/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	627	889 042 43	888,908 15	134 28	00	134 28
	859 367 400					
.. WBIE ..	623	991 239 73	991,090 02	149 71	00	149 71
	958 153 490					
36212Q3K4	TOTAL	1 880 282 16	1,879 998 17	283 99 L	00	283 99 L
-----	-----					
36212IAUB	GNMA POOL	542819	2031/05/15 7 500	22AUG01 24SEP01	1 000000	
.. WBIE ..	626	829 665 28	828 036 28	1 629 00	00	1,629 00
	801 972 180					

WB2C

MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE 31DEC01

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212IUX0	GNMA POOL	543398	2030/10/15 8 500	31OCT01 20NOV01	1 000000
.. WBIE ..	073	274,240 20	274,942 54	1,297 66	00
259.532 780					1,297 66
36212I7G3	GNMA POOL	543695	2030/11/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	139	359 660 26	359,222 72	437 54	00
350 034 320					437 54
36212UBK6	GNMA POOL	543742	2030/12/15 7 500	18MAY01 22JUN01	1 000000
.. WBIE ..	180	66 284 65	66 204 01	80 44	00
64.510 610					80 44
.. WBIE ..	221	158,344 15	158,151 52	192 63	00
154 106 230					192 63
36212UBK6	TOTAL	224,428 80	224,355 53	273 27 L	00
-----					273 27 L
36212UFL0	GNMA POOL	543871	2031/01/15 7 500	18JUN01 20JUN01	1 000000
.. WBIE ..	147	286,678 59	286 503 58	175 01	00
280 027 930					175 01
36212VF87	GNMA POOL	544791	2030/12/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	140	28 956 83	28,921 60	35 23	00
28.181 830					35 23
36212VM22	GNMA POOL	544977	2031/02/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	141	215,796 05	215,533 53	262 52	00
210 020 490					262 52
36212VND7	GNMA POOL	544988	2031/02/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	147	24 998 92	24,968 51	30 41	00
24 329 850					30 41

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212VP45	GNMA POOL	545043	2031/01/15	7 500	18MAY01	20JUN01	1 000000
.. WBIE ..	143	950,217 77	949,061 79	1,155 98		00	1,155 98
	924,786 150						
36212VQ09	GNMA POOL	545223	2030/12/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	627	899 815 82	899,479 92	135 90		00	135 90
	849,781 190						
36212WMJ3	GNMA POOL	545861	2031/08/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	074	1,006,350 10	1,000,490 14	5 859 96		00	5,859 96
	1 000,099 480						
36212WNH6	GNMA POOL	545892	2031/08/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	075	1,006,350 12	1,000,490 16	5,859 96		00	5,859 96
	1,000,099 500						
36212XWS0	GNMA POOL	547057	2031/09/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	076	114,190 34	115,963 48	-1,773 14		00	-1,773 14
	113,481 080						
.. WBIE ..	077	230,514 70	230,268 25	240CT01	20NOV01	1 000000	246 45
	225 338 950			246 45		00	
.. WBIE ..	078	395,199 88	394,777 33	240CT01	20NOV01	1 000000	422 55
	386,326 440			422 55		00	
.. WBIE ..	079	66,661 82	66,585 46	240CT01	20NOV01	1 000000	76 36
	65,160 080			76 36		00	
.. WBIE ..	080	68,073 24	67,995 24	240CT01	20NOV01	1 000000	77 98
	64,539 710			77 98		00	
36212XWS0	TOTAL	874,639 98	875 589 78	-949 80 1		00	-949 80 1

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36212YD09	GNMA POOL	548192	2031/10/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	081	1 006,349 94	1 000,489 98	5,859 96		00	5,859 96
	1,000,099 320						
36213ABX1	GNMA POOL	548254	2031/10/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	082	296,253 58	294,528 51	1,725 07		00	1,725 07
	294,413 500						
36213BY97	GNMA POOL	549836	2031/04/15	7 500	22AUG01	24SEP01	1 000000
.. WBIE ..	628	537,071 64	536,817 13	1,054 51		00	1,054 51
	519,144 920						
36213B6F4	GNMA POOL	549970	2031/03/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	083	410,315 86	407,926 59	2,389 27		00	2,389 27
	407,767 310						
36213C5W6	GNMA POOL	550861	2031/09/15	6 500	30AUG01	20NOV01	1 000000
.. WBIE ..	084	1,006,349 84	1,000,489 88	5,859 96		00	5,859 96
	1,000,099 220						
36213EPX8	GNMA POOL	552238	2031/12/15	6 000	18DEC01	20DEC01	1 000000
.. WBIE ..	774	968,593 75	1,005,312 50	-36,718 75		00	-36,718 75
	1,000 000 000						
36213GLF6	GNMA POOL	553926	2031/09/15	6 500	240CT01	20NOV01	1 000000
.. WBIE ..	085	958,317 01	957,219 28	1,097 73		00	1,097 73
	936,728 350						
36213GLU3	GNMA POOL	553939	2031/09/15	6 500	240CT01	20NOV01	1 000000
.. WBIE ..	086	64,831 37	64,757 11	74 26		00	74 26
	63,370 870						
.. WBIE ..	087	956,487 31	955,391 68	240CT01	20NOV01	1 000000	1,095 63
	934,939 870			1,095 63		00	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
36213GLU3	TOTAL						
	1,021,318 68	1,020,148 79		1,169 89 L		00	1,169 89 L
36213HMG7	GNMA POOL	554731	2031/04/15 6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	088	311,024 78	309,213 69	1,811 09		00	1,811 09
	309,092 950						
36213HM71	GNMA POOL	554882	2031/06/15 6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	089	191,128 98	190,016 04	1,112 94		00	1,112 94
	189,941 840						
36213JC86	GNMA POOL	555495	2031/09/15 6 000	18DEC01	20DEC01	1 000000	
.. WBIE ..	766	968,593 75	1,005,312 50	36,718 75		00	-36,718 75
	1,000 000 000						
36213JE76	GNMA POOL	555558	2031/10/15 6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	090	1,006,349 64	1,000,489 68	5,859 96		00	5 859 96
	1,000 099 020						
36213LMO9	GNMA POOL	557599	2031/07/15 6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	091	497,441 26	494,544 67	2,896 59		00	2,896 59
	494,351 540						
36213PL18	GNMA POOL	557677	2031/07/15 8 500	31OCT01	21NOV01	1 000000	
.. WBIE ..	092	129,788 39	129,178 70	609 49		00	609 49
	121,938 590						
.. WBIE ..	093	271,998 44	270,720 70	1,277 74		00	1,277 74
	255 547 570						
36213PL18	TOTAL	401,786 83	399,899 40	1 887 43 L		00	1 887 43 L
36213MMS1	GNMA POOL	559401	2031/08/15 6 500	30AUG01	20NOV01	1 000000	
.. WBIE ..	094	1,006,349 87	1,000,489 91	5 859 96		00	5,859 96
	1,000,099 250						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36213NPC4	GNMA POOL	559419	2031/08/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	095	1,006,349 88	1 000,489 92	5 859 96	00
	1,000,099 260				5,859 96
36213PGT2	GNMA POOL	560110	2031/10/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	096	747,107 91	742,757 52	4 350 39	00
	742 467 490				4,350 39
36213RFV4	GNMA POOL	561880	2031/08/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	097	1,006,349 80	1,000 489 84	5,859 96	00
	1,000,099 180				5,859 96
36213SKJ3	GNMA POOL	562897	2031/08/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	098	1 006,349 81	1,000,489 85	5,859 96	00
	1 000,099 190				5,859 96
36213TQ71	GNMA POOL	563978	2031/07/15 7 000	20JUL01 24JUL01	1 000000
.. WBIE ..	392	528,450 00	526,500 00	1,950 00	00
	520,000 000				1,950 00
36213TY64	GNMA POOL	564233	2031/08/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	101	1,006,349 73	1 000,489 77	5,859 96	00
	1 000,099 110				5,859 96
36213T387	GNMA POOL	564294	2031/09/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	099	1,006,350 07	1,000 490 11	5,859 96	00
	1 000,099 450				5,859 96
36213T4R1	GNMA POOL	564332	2031/09/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	100	892 159 78	906 013 19	13,853 41	00
	886,618 410				-13 853 41
36213UWX4	GNMA POOL	565062	2031/12/15 6 000	18DEC01 20DEC01	1 000000
.. WBIE ..	775	968 490 61	1 005,413 83	-36,722 42	00
	1,000,100 000				-36 722 42

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT SELL RATE BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
36213VBD9	GNMA POOL	565336	2031/08/15 6 500	24OCT01 20NOV01	1 000000
.. WBIE ..	102	955,075 87	953,981 85	1,094 82	00
	935,560 220				1,094 82
36213XGG3	GNMA POOL	567299	2031/11/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	103	816,449 11	829,126 89	-12,677 78	00
	811,378 000				-12,677 78
36213YPC0	GNMA POOL	568419	2031/09/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	104	1,006,349 86	1,000,489 98	5,859 96	00
	1,000,099 240				5,859 96
36213YPR7	GNMA POOL	568432	2031/11/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	105	1,006,250 00	1,000,390 63	5,859 37	00
	1,000,000 000				5,859 37
.. WBIE ..	106	1,006,250 00	1,000,390 63	5,859 37	00
	1,000,000 000				5,859 37
36213YPR7	TOTAL	2,012,500 00	2,000,781 26	11,718 74 L	00
					11,718 74 L
36213Y5R9	GNMA POOL	568856	2031/12/15 6 000	18DEC01 20DEC01	1 000000
.. WBIE ..	769	968,593 75	1,005,312 50	-36,718 75	00
	1,000,000 000				-36,718 75
362194Y50	GNMA POOL	269032	2019/07/15 10 500	15NOV01 16NOV01	1 000000
.. WBIF ..	555	11,313 44	12,307 75	-994 31	00
	11,313 440				-994 31
36225BBL1	GNMA POOL	780943	2020/12/15 9 500	01AUG01 01AUG01	1 000000
.. WBIF ..	371	427 28	454 09	-24 81	00
	427 280				-24 81
.. WBIF ..	371	-427 28	-454 09	01AUG01 01AUG01	1 000000
	-427 280				00
					24 81

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT SELL RATE BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
36225BBL1	TOTAL	00	00	00 L	00
					00 L
36225BED6	GNMA POOL	781032	2029/04/15 6 500	30AUG01 20NOV01	1 000000
.. WBIE ..	107	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	108	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	109	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	110	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	111	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	112	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	113	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
.. WBIE ..	114	1,006,350 20	1,000,490 24	5,859 96	00
	1,000,099 580				5,859 96
36225BED6	TOTAL	8,050,801 60	8,003,921 92	46,879 68 L	00
					46,879 68 L
36225BKL1	GNMA POOL	781199	2030/07/15 7 500	18MAY01 20JUN01	1 000000
.. WBIE ..	144	526,060 51	525,420 53	639 98	00
	511,981 030				639 98
.. WBIE ..	629	160,442 81	160,127 79	22AUG01 24SEP01	1 000000
	155,087 450				00
					315 02
.. WBIE ..				22AUG01 24SEP01	1 000000
					00
					315 02

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
315 442 030	633	326,334 64	325,693 90		640 74		00	640 74
.. WBIE ..	634	365 626 18	364 908 29		22AUG01 717 89	24SEP01	1 000000 00	717 89
353,422 070								
.. WBIE ..	635	497,356 07	496,380 33		22AUG01 976 54	24SEP01	1 000000 00	976 54
480,755 770								
.. WBIE ..	636	559,212 74	558,114 76		22AUG01 1,097 98	24SEP01	1 000000 00	1,097 98
540 546 980								
36225BKL1	TOTAL	2,435,033 75	2,430,645 60		4,388 15 L		00	4,388 15 L
36225CNM4	GNMA II POOL	80395	2030/04/20	1 000	25APR01	21MAY01	1 000000	
.. WBIE ..	070	5,899,842 98	5 798 618 86		101,224 12		00	101,224 12
5,841 428 670								
.. WBIE ..	070	-5,899,842 98	-5,798 618 86		25APR01 -101,224 12	21MAY01	1 000000 00	-101,224 12
-5,841,428 670								
.. WBIE ..	086	5 899 842 98	5 798 623 64		25APR01 101,219 34	23MAY01	1 000000 00	101,219 34
5,841,428 670								
.. WBIE ..	086	-5 899,842 98	-5,798,623 64		25APR01 -101 219 34	23MAY01	1 000000 00	-101,219 34
-5 841,428 670								
.. WBIE ..	485	5,536 058 50	5,438 670 67		25APR01 97 387 83	23MAY01	1 000000 00	97,387 83
5 481 746 030								
.. WBIE ..	493	340,182 65	358 722 29		26MAY01 1 460 36	21MAY01	1 000000 00	1,460 36
340,182 660								

5/11/2001

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36225CNM4	TOTAL	5,896,241 15	5,797 392 96		98,848 19 L		00	98,848 19 L
36225CN28	GNMA POOL II	80408	2030/05/20	1 000	25APR01	21MAY01	1 000000	
.. WBIE ..	071	6,869,434 98	6 822,949 01		46,485 97		00	46,485 97
6,801,420 770								
.. WBIE ..	071	-6,869 434 98	-6 822 949 01		25APR01 -46,485 97	21MAY01	1 000000 00	46,485 97
-6,801,420 770								
.. WBIE ..	085	6,869 434 98	6,822 957 01		25APR01 46,477 97	23MAY01	1 000000 00	46 477 97
6 801,420 770								
.. WBIE ..	085	-6,869 434 98	-6,822,957 01		25APR01 -46,477 97	23MAY01	1 000000 00	-46,477 97
-6,801,420 770								
.. WBIE ..	420	6 483 337 48	6 438,547 88		25APR01 44 789 60	23MAY01	1 000000 00	44,789 60
6,419,146 020								
.. WBIE ..	492	382,274 75	385 652 68		21MAY01 -3,377 93	21MAY01	1 000000 00	-3,377 93
382,274 750								
36225CN28	TOTAL	6,845,612 23	6 824 200 56		41,411 67 L		00	41,411 67 L
3649989R7	FUNDING OF IMC GLOBA TERM LOAN 2001/06/27	1 000			22JUN01	22JUN01	1 000000	
.. WBIX ..	738	362,068 97	361,176 47		892 50		00	892 50
362 068 970								
3649989S5	FUNDING OF IMC GLOBA TERM LOAN 2001/07/23	1 000			23JUL01	23JUL01	1 000000	
.. WBIX ..	899	362,068 97	361 176 47		892 50		00	892 50
362,068 970								
3649989I3	FUNDING OF IMC GLOBA TERM LOAN 2001/08/27	1 000			22AUG01	22AUG01	1 000000	
.. WBIX ..	239	325,862 07	325,022 06		840 01		00	840 01
325 862 070								
.. WBIX ..	239	-325,862 07	-325 022 06		22AUG01 -840 01	22AUG01	1 000000 00	-840 01
-325,862 070								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36962GLM4	253	325,862 07	325,022 06	325,022 06	22AUG01 840 01	22AUG01	1 000000 00	840 01
36962GLM4	325,862 070							
36962GLM4	TOTAL	325,862 07	325 022 06	325 022 06	840 01 1		00	840 01 1
36962GLE2	GENERAL ELEC CAP COR TRANCHE T	2001/09/15	6 350	17JAN01	22JAN01	1 000000		
36962GLE2	401	10,046,560 00	9,946,670 09	99,889 91		00		99,889 91
36962GLE2	10,000 000 000							
36962GLM4	GENERAL ELEC CAP CORP MTN	2001/11/05	4 150	28MAR01	02APR01	1 000000		
36962GLM4	517	10 080,000 00	9,923,175 58	156,824 42		00		156,824 42
36962GLM4	10,000,000 000							
36962GLM4	575	14,000,000 00	14 000,000 00	05NOV01 00	05NOV01	1 000000 00		00
36962GLM4	14,000,000 000							
36962GLM4	TOTAL	14,000,000 00	14,000 000 00	00		00		00
36962GLM4	10,080,000 00		9,923,175 58	156,824 42 5		00		156,824 42 5
36962GRM6	GENERAL ELEC CAP COR TRANCHE T	2001/01/16	5 190	16JAN01	16JAN01	1 000000		
36962GRM6	349	4,069,776 67	4 000 000 00	69,776 67		00		69,776 67
36962GRM6	4 000 000 000							
36962GUAD	GENERAL ELEC CAP COR TRANCHE T	2002/09/03	4 650	28AUG01	31AUG01	1 000000		
36962GUAD	259	16 468,800 00	16,314,916 27	153 883 73		00		153,883 73
36962GUAD	16,000,000 000							
36962GUP7	GENERAL ELEC CAP COR TRANCHE T	2002/03/01	7 000	23OCT01	26OCT01	1 000000		
36962GUP7	329	10,162,000 00	9,999,288 24	162 711 76		00		162,711 76
36962GUP7	10 000,000 000							
36962GUV4	GENERAL ELEC CAP COR TRANCHE T	2001/05/23	7 380	08MAY01	23MAY01	1 000000		
36962GUV4	486	25,902,000 00	25,000,000 00	902 000 00		00		902 000 00
36962GUV4	25,000,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
36962GVK7	GENERAL ELEC CAP COR TRANCHE T	2002/10/01	4 700	24SEP01	27SEP01	1 000000		
36962GVK7	384	25,991,500 00	24,989,317 68	1,002,182 32		00		1,002,182 32
36962GVK7	25,000 000 000							
36962GVK7	568	12,475,320 00	12 089,660 31	279,946 71	31OCT01 05NOV01	1 000000 00		279,946 71
36962GVK7	12,000,000 000							
36962GVK7	105,712 98					00		105 712 98
36962GVK7	TOTAL	12,475,320 00	12,089,660 31	279 946 71 1		00		279,946 71 1
36962GVK7	38,466,820 00		37,078,977 99	1,107 895 30 5		00		1,107,895 30 5
36962GVM3	GENERAL ELEC CAP COR TRANCHE T	2005/11/01	6 800	11DEC01	14DEC01	1 000000		
36962GVM3	720	4,709,980 00	4,612,392 39	97,587 61		00		97 587 61
36962GVM3	4,400,000 000							
369997989	UNITED RENTALS INC	TERM LN D	2001/06/20	7 560	20JUN01	20JUN01	1 000000	
369997989	722	150 000 00	149,625 00	375 00		00		375 00
369997989	150,000 000							
3699979C7	UNITED RENTALS INC	2001/07/20	7 500	02JUL01	02JUL01	1 000000		
3699979C7	014	1 250 00	1,246 90	3 10		00		3 10
3699979C7	1,250 000							
3699979C7	CXL 014	-1 250 00	-1,246 90	02JUL01 -3 10	02JUL01	1 000000 00		-3 10
3699979C7	092	215 416 67	214,882 27	20JUL01 534 40	20JUL01	1 000000 00		534 40
3699979C7	215,416 670							
3699979C7	CXL 092	-215,416 67	214,882 27	20JUL01 -534 40	20JUL01	1 000000 00		-534 40
3699979C7	215,416 670							
3699979C7	100	215,416 67	214,882 27	20JUL01 534 40	20JUL01	1 000000 00		534 40
3699979C7	215 416 670							
3699979C7				20JUL01	20JUL01	1 000000		

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
CXL 100 -215,416 670	-215,416 67	-214,882 27	-534 40	00	-534 40
.. WB1U .. 103 216,666 670	216 666 67	216 129 17	20JUL01 537 50	1 000000 00	537 50
3699979C7 TOTAL	216,666 67	216,129 17	537 50 L	00	537 50 L
37042WA35 GENERAL MTRS ACCEP C TRANCHE T 2004/07/21 1 000			100CT01	150CT01	1 000000
.. WB1U .. 459 15,000,000 000	14,550,450 00	14,980,966 66	-430,514 66	00	-430,514 66
37042WB91 GENERAL MTRS ACCEP C TRANCHE T 2004/01/16 1 000			10JUL01	13JUL01	1 000000
.. WB1U .. 459 10,000,000 000	10,043,000 00	10,045 500 00	2,500 00	00	-2,500 00
.. WB1U .. CXL 459 -10 000 000 000	-10,043,000 00	-10,045,500 00	10JUL01 2,500 00	13JUL01	1 000000 00
.. WB1U .. 511 10 000,000 000	10 043 000 00	10,045 157 59	10JUL01 -2,157 59	13JUL01	1 000000 00
37042WB91 TOTAL	10,043,000 00	10,045,157 59	2,157 59 S	00	-2,157 59 S
37042WVR9 GENERAL MTRS ACCEP C FRN MTM 2001/12/17 1 000			11JAN01	17JAN01	1 000000
.. WB1U .. 346 9,400,000 000	9 439,282 60	9,426,385 50	12,897 10	00	12,897 10
37042WXR7 GENERAL MTRS ACCEP C TERM NTS 2002/05/20 1 000			11MAY01	16MAY01	1 000000
.. WB1U .. 292 2,275,000 000	2,274,072 03	2,275 466 36	-1,394 33	00	-1,394 33
37042WY19 GENERAL MTRS ACCEP C TRANCHE T 2001/09/21 6 400			07MAR01	12MAR01	1 000000
.. WB1U .. 260 17 400 000 000	17,498,658 00	17 335 121 05	163,536 95	00	163 536 95

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
37042WYS4 GENERAL MTRS ACCEP CO TRANCHE T 2002/10/07 1 000			23OCT01	26OCT01	1 000000
.. WB1U .. 522 10 000 000 000	9 894 100 00	10,011,442 91	-117,342 91	00	-117,342 91
37042WZC8 GENERAL MTRS ACCEP C TRANCHE D 2002/01/20 1 000			10JAN01	18JAN01	1 000000
.. WB1U .. 247 5,000 000 000	5,005,230 00	5 002,195 00	3 035 00	00	3,035 00
37042WZ47 GENERAL MTRS ACCEP C TRANCHE T 2002/02/14 1 000			11JAN01	17JAN01	1 000000
.. WB1U .. 345 10 000,000 000	10 006,230 00	9,995,907 69	10 322 31	00	10,322 31
37042WZ44 GENERAL MTRS ACCEP C TRANCHE T 2003/03/10 1 000			10OCT01	15OCT01	1 000000
.. WB1U .. 455 15 000,000 000	14,773,650 00	14,993,307 70	-219,657 70	00	-219,657 70
37042WZ11 GENERAL MTRS ACCEP C TRANCHE T 2002/04/18 1 000			20APR01	25APR01	1 000000
.. WB1U .. 054 10 000,000 000	9,983 000 00	9,998,140 33	-15,140 33	00	-15,140 33
.. WB1U .. 076 10 000 000 000	9 983 000 00	9,998,140 32	20APR01 15,140 32	25APR01	1 000000 00
37042WZ11 TOTAL	19,966,000 00	19,996,280 65	-30,280 65 S	00	-30,280 65 S
370424CK7 GENERAL MTRS ACCEP C 5 SPCT DE 2001/12/15 5 500			02APR01	05APR01	1 000000
.. WB1U .. 584 5 620,000 000	5,639,445 20	5,549,334 61	90,110 59	00	90,110 59
370425QE3 GENERAL MTRS ACCEP C FLTG RATE 2002/04/29 1 000			29APR01	07MAY01	1 000000
.. WB1U .. 195 15 000,000 000	14 970,150 00	15 001,406 43	-31,256 43	00	-31 256 43
.. WB1U .. 329 5 000,000 000	4 996,636 00	5 000 451 93	11MAY01 -3 815 93	16MAY01	1 000000 00
					-3 815 93

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
370425QE3	TOTAL	19,966,786 00	20,001,858 36		-35,072 36 S		00	-35,072 36 S
370425QV5	GENERAL MOTORS ACCEP FLTG RT 1	2003/08/18	1 000		26SEP01	01OCT01	1 000000	
.. WB1U ..	409	14,674,350 00	14,873,701 92		-199,351 92		00	-199,351 92
15,000,000 000								
.. WB1U ..	460	4,897,800 00	4,959,151 97		-61,351 97	10OCT01	15OCT01	1 000000
5,000,000 000							00	-61,351 97
370425QV5	TOTAL	19,572,150 00	19,832,853 89		-240,703 89 S		00	-240,703 89 S
370425RG7	GENERAL MTRS ACCEP C NT	2007/04/05	6 150		10OCT01	15OCT01	1 000000	
.. WB1H ..	748	3,698,126 40	3,636,107 02		62,019 38		00	62,019 38
5,720,000 000								
370425RH5	GENERAL MTRS ACCEP C NT	2004/04/05	1 000		24SEP01	27SEP01	1 000000	
.. WB1U ..	382	9,688,500 00	10,093,010 67		-314,510 67		00	-314,510 67
10,000,000 000								
.. WB1U ..	389	9,676,900 00	10,003,010 68		-326,110 68	24SEP01	27SEP01	1 000000
10,000,000 000							00	-326,110 68
370425RH5	TOTAL	19,365,400 00	20,006,021 35		-640,621 35 S		00	-640,621 35 S
370425RP7	GENERAL MTRS ACCEP C NT	2010/01/19	7 750		23FEB01	02MAR01	1 000000	
.. WB1H ..	659	82,723 20	79,414 51		3,308 69		00	3,308 69
80,000 000								
370425RX0	GENERAL MTRS ACCEP C NT	2011/09/15	4 845		29OCT01	01NOV01	1 000000	
.. WB2L ..	177	442,059 80	450,263 29		-8,203 49		00	-8,203 49
455,000 000								
.. WB2L ..	178	1,015,572 80	1,034,121 19		-18,548 39	29OCT01	01NOV01	1 000000
1,045,000 000							00	-18,548 39
.. WB2F ..	167	2,440,568 20	2,479,376 05		-38,807 05	06DEC01	11DEC01	000000
2,485,000 000							00	-38,807 05

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
370425RX0	TOTAL	3,898,200 80	3,963,760 53		-65,559 73 L		00	-65,559 73 L
370425RZ5	GENERAL MTRS ACCEP C NT	2031/11/01	8 000		01NOV01	06NOV01	1 000000	
.. WB2L ..	209	236,357 20	229,172 08		7,185 12		00	7,185 12
230,000 000								
.. WB2L ..	210	531,554 40	518,128 17		13,426 23	01NOV01	06NOV01	1 000000
520,000 000							00	13,426 23
.. WB2L ..	229	301,551 95	293,938 14		7,613 81	05NOV01	08NOV01	1 000000
295,000 000							00	7,613 81
.. WB1Q ..	374	788,242 50	741,767 63		46,474 87	13NOV01	16NOV01	1 000000
750,000 000							00	46,474 87
.. WB2L ..	434	548,027 25	554,489 19		-6,461 94	28NOV01	03DEC01	1 000000
535,000 000							00	-6,461 94
370425RZ5	TOTAL	1,617,490 80	1,595,727 58		21,763 22 L		00	21,763 22 L
788,242 50			741,767 63		46,474 87 S		00	46,474 87 S
370425B00	GENERAL MTRS CORP SR UNSECD	2011/01/15	7 200		18JAN01	23JAN01	1 000000	
.. WB1Q ..	524	998,940 00	995,151 17		3,808 83		00	3,808 83
1,000,000 000								
373298BN7	GEORGIA PAC CORP DEB	2025/12/01	7 375		07DEC01	12DEC01	1 000000	
.. WB2L ..	510	89,191 30	95,072 31		-5,881 01		00	-5,881 01
110,000 000								
373298BR8	GEORGIA PAC CORP DEB	2029/11/15	7 750		07DEC01	12DEC01	1 000000	
.. WB2L ..	495	66,571 20	72,089 21		-5,518 01		00	-5,518 01
80,000 000								

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS				
373298BU1	GEORGIA PAC CORP	MT	2031/05/15	8 875	28NOV01	03DEC01	1 000000
.. WB2L ..	432	124,548 00	122 605 20	1,942 80	00		1,942 80
	120,000 000						
38141EC00	GOLDMAN SACHS GROUP	TRANCHE T	2003/01/17	1 000	01OCT01	04OCT01	1 000000
.. WB1E ..	773	1,000 140 00	1,000 000 00	140 00	00		140 00
	1 000,000 000						
38141EDD8	GOLDMAN SACHS GROUP	TRANCHE T	2002/03/15	1 000	23OCT01	26OCT01	1 000000
.. WB1U ..	528	10,015,900 00	10 000,542 40	15,357 60	00		15,357 60
	10,000,000 000						
38141EEM7	GOLDMAN SACHS GROUP	TRANCHE T	2002/02/25	1 000	08MAY01	11MAY01	1 000000
.. WB1U ..	221	15,017,100 00	15,000 000 00	17 100 00	00		17,100 00
	15,000 000 000						
38142EAQ1	GOLDMAN SACHS GROUP	MT 144A	2003/02/01	6 250	19OCT01	24OCT01	1 000000
.. WB1U ..	517	10,385 900 00	10,254,745 13	131,154 87	00		131,154 87
	10 000,000 000						
3837H2B24	GOVERNMENT NATL MTG	REMIC TR	2029/08/16	0 000	16JAN01	16JAN01	1 000000
.. WB1F ..	422	00	4,688 90	-4 688 90	00		-4,688 90
	83 358 210						
.. WB1F ..	030	00	9,187 01	-9,187 01	01FEB01	01FEB01	1 000000
	163,324 550				00		-9,187 01
.. WB1F ..	385	00	8 347 23	-8,347 23	02MAR01	02MAR01	1 000000
	148,395 250				00		-8,347 23
.. WB1F ..	385	00	-8,347 23	8 347 23	02MAR01	02MAR01	1 000000
	CXL 385				00		8,347 23
	-148,395 250						
.. WB1F ..	392	00	8,347 23	-8,347 23	02MAR01	01MAR01	1 000000
	148,395 250				00		-8,347 23
.. WB1F ..	697	00	8,507 20	-8,507 20	01APR01	01APR01	1 000000
	151,239 090				00		-8,507 20

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS		
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECY GN/LS				
.. WB1F ..	219	00	10,496 98	-10 496 98	31MAY01	31MAY01	1 000000
	184,613 030				00		-10,496 98
.. WB1F ..	544	00	10,719 03	-10 719 03	30JUN01	30JUN01	1 000000
	190,560 460				00		-10,719 03
.. WB1F ..	054	00	8 999 08	-8 999 08	31JUL01	31JUL01	1 000000
	159,983 570				00		-8,999 08
.. WB1F ..	424	00	8 057 39	-8,057 39	31AUG01	31AUG01	1 000000
	143,242 450				00		-8,057 39
.. WB1F ..	764	00	7,608 45	-7 608 45	30SEP01	30SEP01	1 000000
	135,261 330				00		-7,608 45
.. WB1F ..	338	00	7,914 55	-7 914 55	31OCT01	31OCT01	1 000000
	140,703 190				00		-7,914 55
.. WB1F ..	008	00	8,701 03	-8,701 03	30NOV01	30NOV01	1 000000
	154,684 950				00		-8,701 03
.. WB1F ..	374	00	9,259 83	-9,259 83	31DEC01	31DEC01	1 000000
	144,619 280				00		-9,259 83
3837H2B24	TOTAL	00	102,486 68	-102 486 68 L		00	-102,486 68 L
38373RBR4	GOVERNMENT NATL MTG	2001 22 R	2031/05/16	0 000	30JUN01	30JUN01	1 000000
.. WB1F ..	542	00	202,328 04	202,328 04	00		-202,328 04
	3,173,773 110						
.. WB1F ..	542	00	-202 328 04	202 328 04	30JUN01	30JUN01	1 000000
	CXL 542				00		202,328 04
	-3,173,773 110						
.. WB1F ..	543	00	19,999 96	-19,999 96	30JUN01	30JUN01	1 000000
	313 724 800				00		-19,999 96
.. WB1F ..	053	00	18 238 96	-18 238 96	31JUL01	31JUL01	1 000000
					00		-18,238 96

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
286.101	300							
WBIF	423	00	17.633	84	31AUG01	31AUG01	1 000000	-17.633 84
276.609	230							
WBIF	763	00	18.118	00	30SEP01	30SEP01	1 000000	-18.118 00
284.203	940							
WBIF	337	00	15.314	38	31OCT01	31OCT01	1 000000	-15.314 38
240.225	640							
WBIF	807	00	17.852	68	30NOV01	30NOV01	1 000000	-17.852 68
280.042	050							
WBIF	375	00	20.188	29	31DEC01	31DEC01	1 000000	-20.188 29
316.679	020							
38373RHK4	TOTAL	00	127.346	11	-127.346 11 1		00	-127.346.11 1
393505DL3	GREEN TREE FINL CORP CTF SER 1 2014/10/15	7 450			15SEP99	15SEP99	1 000000	
WBIE	042	16.342 90	16.445 15	-102 25			00	102 25
16.343	000							
WBIE	690	-16.342 90	-14.445 15	102 25	15SEP99	15SEP99	1 000000	102 25
CXL	000						00	
393505DL3	TOTAL	00	00	00 1			00	00 1
393533AYD	GREEN TREE RECREATIO 1997 A AS 2010/04/15	1 000			16JUL01	16JUL01	1 000000	
WBIE	537	10.340 85	10.288 11	52 74			00	52 74
10 340	850							
WBIE	536	10.340 85	10.288 12	52 73	17JUL01	17JUL01	1 000000	52 73
10.340	850							
WBIE	536	-10.340 85	-10.288 12	-52 73	17JUL01	17JUL01	1 000000	-52 73
CXL	850						00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
393533AYD	TOTAL	10.340 85	10.288 11	52 74 1			00	52 74 1
395386AA3	GREENPOINT MANUFACTU SER 1999 2009/12/15	5 780			18OCT01	18OCT01	1 000000	
WBIF	276	43.989 05	43.543 50	445 55			00	445 55
43.989	050							
WBIF	276	-43.989 05	-43.543 50	-445 55	18OCT01	18OCT01	1 000000	-445 55
CXL	050						00	
WBIF	277	43.989 05	43.543 60	445 45	18OCT01	18OCT01	1 000000	445 45
43.989	150						00	
395386AA3	TOTAL	43.989 05	43.543 60	445 45 1			00	445 45 1
402514116	ARGENTINA (REP OF) FRM 31MAR 2005/03/31	1 000			27JUL01	03AUG01	1 000000	
WBIS	289	417.600 00	454.848 00	-37,248 00			00	-37,248 00
1,000.000	000							
WBIS	604	225.671 40	232.785 08	-7,113 68	22FEB01	01MAR01	1 000000	-7,113 68
345.000	000						00	
WBIS	607	356.299 20	368.972 85	-12,673 65	23FEB01	02MAR01	1 000000	-12,673 65
545.000	000						00	
WBIM	494	1,483,776 00	1,529 632 07	-45,856 07	13MAR01	16MAR01	1 000000	-45,856 07
1,456.000	000						00	
WBIM	496	680,400 00	705,923 13	-25,523 13	13MAR01	16MAR01	1 000000	-25,523 13
756.000	000						00	
WBIE	095	1 085 074 20	1,099 350 00	14,275 80	20MAR01	27MAR01	1 000000	-14,275 80
1,240.000	000						00	
WBIE	235	1,037,610 00	1 083,600 00	45,990 00	23MAR01	28MAR01	1 000000	45,990 00
1 240.000	000						00	
WBIE					23MAR01	28MAR01	1 000000	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD D7	STL D7	SELL RATE	
SN SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS	NET SECY GN/LS
SHARES/PAR			BASE	COST	BASE			NET BAS SECY GN/LS
Y	CXL 235	-1,037,610 00	-1,083,600 00	-45,990 00		00	-45,990 00	
-1,260,000 000								
.. WBIE ..				23MAR01	28MAR01	1 000000		
Y	236	1,037,610 00	1,083,600 00	45,990 00		00	45,990 00	
1,260,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	141	939,570 43	955,391 29	15,820 86		00	15,820 86	
1,120,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	CXL 141	-939,570 43	-955,391 29	-15,820 86		00	-15,820 86	
-1,120,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	181	939,570 43	955,391 29	15,820 86		00	15,820 86	
1,120,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	CXL 181	-939,570 43	-955,391 29	-15,820 86		00	-15,820 86	
-1,120,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	185	939,570 43	965,663 39	26,092 96		00	26,092 96	
1,120,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	CXL 185	-939,570 43	-965,663 39	-26,092 96		00	-26,092 96	
-1,120,000 000								
.. WBIE ..				26MAR01	20APR01	1 000000		
Y	214	940,887 93	956,738 80	15,850 87		00	15,850 87	
1,120,000 000								
.. WBIE ..				29MAY01	07JUN01	1 000000		
Y	628	1,418,231 70	1,421,633 21	-3,401 51		00	-3,401 51	
1,600,000 000								
.. WBIE ..				29MAY01	07JUN01	1 000000		
Y	CXL 628	-1,418,231 70	-1,421,633 21	3,401 51		00	3,401 51	
-1,600,000 000								
.. WBIE ..				29MAY01	12JUL01	1 000000		
Y	641	1,418,231 70	1,424,000 00	5,768 30		00	-5,768 30	
1,600,000 000								
.. WBIE ..				12JUN01	27NOV01	1 000000		
Y	319	1,400,926 21	1,352,000 00	48,926 21		00	48,926 21	
160,000 000								

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL	LOCAL COST	GN/L'S	GN/L'S	GN/L'S	NET SECTY GN/L'S
SHARES/PAR	BASE	PRINCIPAL NET	BASE	COST	SECTY GN/L'S	BASE CURR	GN/L'S	NET BAS SECTY GN/L'S
.. WBIE *			2005/03/31	5 562	29MAY01	11JUN01	1 000000	
Y	640	1 420 800 00		1,419,200 00	-1,600 00		00	-1,600 00
	1,600,000 000							
.. WBIE **	015	1,421 919 18		1 404 000 00	06JUN01	18JUN01	1 000000	
	000				17 919 18		00	17,919 18
	1,600 000 000							
.. WBIE **	259	1,400 926 21		1,352,000 00	12JUN01	28JUN01	1 000000	
	000				48,926 21		00	48,926 21
	1,600,000 000							
.. WBIE **	259	-1 400,926 21		-1,352 000 00	12JUN01	28JUN01	1 000000	
	CXL 000				-48,926 21		00	-48,926 21
	-1,600,000 000							
.. WBIE **	260	1,347,692 48		1,357 784 26	26JUN01	30 JUL 01	1 000000	
	000				-10,091 78		00	-10 091 78
	1,600 000 000							
.. WBIE **	260	-1,347,692 48		-1,357,784 26	26JUN01	30JUL 01	1 000000	
	CXL 000				10 091 78		00	10,091 78
	-1,600,000 000							
.. WBIE **	278	1,351,326 94		1,340 000 00	26JUN01	03JUL 01	1 000000	
	000				11 326 94		00	11,326 94
	1,600,000 000							
.. WBIM **			2005/03/31	7 625	21MAR01	26MAR01	1 000000	
	024	93,474 00		101 080 78	-7,606 78		00	-7,606 78
	108,000 000							
.. WBIM **	024	93,474 00		-101 080 78	21MAR01	26MAR01	1 000000	
	CXL 000				7,606 78		00	7 606 78
	-108 000 000							
.. WBIM **	025	590,805 00		639 208 92	21MAR01	27MAR01	1 000000	
	000				-48,403 92		00	-48,403 92
	684,000 000							
.. WBIM **	026	280,260 00		301,996 02	21MAR01	26MAR01	1 000000	
	000				-21,736 02		00	-21,736 02
	324,000 000							
.. WBIM **	026	280,260 00		301,996 02	21MAR01	26MAR01	-1 000000	
	CXL 000				21 736 02		00	21,736 02
	-324 000 000							
.. WBIM **	089	280,260 00		301,996 02	21MAR01	27MAR01	1 000000	
	000				-21,736 02		00	-21,736 02
	089							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
	324,000 000							
** WBIM **	091	93,474 00	100,665 34		21MAR01 -7,191 34	27MAR01	1 000000 00	-7,191 34
	108,000 000							
** WBIM **	092	155,340 00	167,775 57		21MAR01 -12,435 57	27MAR01	1 000000 00	-12,435 57
	180,000 000							
** WBIM **	101	311,040 00	330,177 47		21MAR01 -19,137 47	27MAR01	1 000000 00	-19,137 47
	360,000 000							
** WBIM **	094	277,830 00	295,096 18		22MAR01 -17,266 18	27MAR01	1 000000 00	-17,266 18
	324,000 000							
** WBIM **	095	623,700 00	680,493 29		22MAR01 -56,793 29	27MAR01	1 000000 00	-56,793 29
	756,000 000							
** WBIM **	096	61,812 00	64,880 13		22MAR01 -3,068 13	27MAR01	1 000000 00	-3,068 13
	72,000 000							
** WBIM **	097	122,940 00	129,760 27		22MAR01 -6,820 27	27MAR01	1 000000 00	-6,820 27
	144,000 000							
** WBIM **	098	153,810 00	162,200 33		22MAR01 -8,390 33	27MAR01	1 000000 00	-8,390 33
	180,000 000							
** WBIM **	099	123,120 00	129,760 27		22MAR01 -6,640 27	27MAR01	1 000000 00	-6,640 27
	144,000 000							
** WBIM **	100	188,244 00	194,628 38		22MAR01 -6,384 38	26MAR01	1 000000 00	-6,384 38
	216,000 000							
** WBIM **	CX1 100	188,244 00	-194,628 38		22MAR01 6,384 38	26MAR01	1 000000 00	6,384 38
	-216 000 000							
** WBIM **	186	188,244 00	194,628 38		22MAR01 -6,384 38	26MAR01	1 000000 00	-6,384 38
	216,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
402514114	TOTAL	10,076,776 16	10,078 888 80		118,369 10 L		00	118,369 10 L
		6,146,121 40	6 488,803 30		-342,681 70 S		00	-342,681 70 S
403570117	BULGARIA (MAT REP)	FRN 28JUL 2024/07/28	1 000		10JAN01	16JAN01	1 000000	
** WBIM **	533	424,875 00	447,894 72		-23,019 72		00	-23,019 72
	550,000 000							
** WBIM **	376	268,625 00	285,401 07		07MAR01 -16,776 07	12MAR01	1 000000 00	-16,776 07
	350,000 000							
** WBIM **	141	716,656 25	772 041 10		26MAR01 -55,384 85	29MAR01	1 000000 00	-55,384 85
	950,000 000							
** WBIM **	384	225,000 00	2024/07/26 7 062 237,233 64		03APR01 -12 233 64	06APR01	1 000000 00	-12,233 64
	300,000 000							
** WBIM **	106	113,625 00	116,877 34		21MAY01 -3 252 34	24MAY01	1 000000 00	-3,252 34
	150,000 000							
** WBIM **	132	75,875 00	75,529 33		21MAY01 345 67	24MAY01	1 000000 00	345 67
	180,000 000							
** WBIM **	134	113,437 50	113,294 00		21MAY01 143 50	24MAY01	1 000000 00	143 50
	150,000 000							
** WBIM **	195	228,375 00	226,964 19		22MAY01 1,410 81	25MAY01	1 000000 00	1,410 81
	300,000 000							
** WBIM **	256	228 375 00	227,178 89		23MAY01 1,196 11	29MAY01	1 000000 00	1,196 11
	300 000 000							
** WBIM **	257	533,750 00	2024/07/28 7 750 529,690 78		23MAY01 4,059 22	29MAY01	1 000000 00	4,059 22
	700,000 000							

STATE STREET

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-1	600,000 000							
WBIE	705	1,430,000 00	1,396,116 61		27JUN01 33,883 39	29JUN01	1 000000 00	33,883 39
WBIE	290	1,426,000 00	1,143,599 83		28JUN01 282,400 17	05JUL01	1 000000 00	282,400 17
WBIE	339	400,000 000	285,899 96		30JUN01 -285,899 96	30JUN01	1 000000 00	-285,899 96
WBIA	028	23,998,399 92	27,678,235 20		11DEC01 3,679,835 20	14DEC01	1 000000 00	3,679,835 20
WBIA	028	-23,998,399 92	-27,678,235 20		11DEC01 3,679,835 20	14DEC01	1 000000 00	3,679,835 20
WBIA	035	23,998,399 92	27,677,639 21		11DEC01 -3,679,239 29	17DEC01	1 000000 00	-3,679,239 29
WBIA	035	-23,998,399 92	27,677,639 21		11DEC01 3,679,239 29	17DEC01	1 000000 00	3,679,239 29
WBIA	086	4,517,991 67	2006/04/15 5 437 3 979,700 52		27SEP00 538,291 15	27SEP00	1 000000 00	538,291 15
WBIA	088	13,553 975 00	13,447,703 12		27SEP00 106,271 80	27SEP00	1 000000 00	106,271 80
WBIA	089	13,600,135 94	13,447,703 13		27SEP00 152 432 81	27SEP00	1 000000 00	152,432 81
WBIA	090	18,133,514 58	17,930,270 83		27SEP00 203,243 75	27SEP00	1 000000 00	203,243 75
WBIA	091	22,656,882 81	22,513,265 63		27SEP00 143,617 18	27SEP00	1 000000 00	143,617 18

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JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIA	092	13,514,110 94	13,507,959 57		27SEP00 6,151 57	27SEP00	1 000000 00	6,151 57
WBIA	093	18,043,162 50	18,010,515 63		27SEP00 32,646 87	27SEP00	1 000000 00	32,646 87
WBIA	094	2 000,000 00	1,937,084 42		15OCT00 62,915 58	15OCT00	1 000000 00	62,915 58
WBIA	095	3,200 000 00	3,107,258 83		17APR01 92,741 17	17APR01	1 000000 00	92,741 17
WBIE	280	1 426,000 00	1,429,499 79		28JUN01 -3 499 79	03JUL01	1 000000 00	-3 499 79
WBIE	280	-1,426 000 00	1,429,499 79		28JUN01 3,499 79	03JUL01	1 000000 00	3,499 79
WBIA	087	23,250,000 000	20,671,087 83		27SEP01 1 878,183 00	27SEP01	1 000000 00	1,878,183 00
WBIA	096	3,200,000 00	3,115 245 83		15OCT01 84,754 17	15OCT01	1 000000 00	84,754 17
WBIA	097	24,151,017 42	24,720,186 17		11DEC01 -2 569,148 75	11DEC01	1 000000 00	-2,569,148 75
WBIE	007	1,184,040 00	2006/04/15 7 625 1,208,912 20		23MAR01 -24,872 20	28MAR01	1 000000 00	-24,872 20
WBIE	240	1,184 040 00	1,201,997 67		23MAR01 -17,957 67	28MAR01	1 000000 00	-17,957 67
WBIE	240	-1,184,040 00	-1,201,997 67		23MAR01 17,957 67	28MAR01	1 000000 00	17,957 67
WBIE	243	1,184 040 00	1,224,747 67		23MAR01 -40 707 67	28MAR01	1 000000 00	-40,707 67

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1	320,000 000							
** WBIE **	CXL 243	-1 184 040 00	-1,224,747 67		23MAR01 40,707 67	28MAR01	1 000000 00	40 707 67
-1	320 000 000							
** WBIE **	808 800,000 000	718,795 81	749 286 55		26MAR01 -30,498 74	23APR01	1 000000 00	-30 498 74
** WBIE **	128 800,000 000	718 649 98	733,676 02		26MAR01 -15,026 04	20APR01	1 000000 00	-15 026 04
** WBIE **	CXL 128 -800 000 000	-718 649 98	-733,676 02		26MAR01 15 026 04	20APR01	1 000000 00	15 026 04
** WBIE **	242 800,000 000	718 649 98	737,711 41		26MAR01 19,061 43	28MAR01	1 000000 00	-19,061 43
** WBIE **	CXL 242 -800 000 000	-718,649 98	-737,711 41		26MAR01 19 061 43	28MAR01	1 000000 00	19 061 43
** WBIE **	752 800,000 000	718,795 81	733,676 02		26MAR01 -14,880 21	20APR01	1 000000 00	-14 880 21
** WBIE **	CXL 752 -800 000 000	-718,795 81	-733,676 02		26MAR01 14 880 21	20APR01	1 000000 00	14 880 21
414737119	TOTAL	43 326 610 00	47,164 901 79		-3,838,291 79 L		00	-3 838,291 79 L
414953112	BULGARIA (MAT REP) FRN 28JUL 2011/07/28	1 000			03JAN01	08JAN01	1 000000	
** WBIM **	173 300 000 000	226,312 50	227,343 34		03JAN01 -1,030 84		00	-1,030 84
** WBIM **	539 500,000 000	386,875 00	381 056 15		10JAN01 5,818 85	16JAN01	1 000000 00	5 818 85
** WBIM **	221 350,000 000	246,480 00	279 987 23		02MAR01 13 507 23	07MAR01	1 000000 00	-13,507 23

WB2C MONTHLY

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIM **	CXL 221 -350,000 000	-246 480 00	-279,987 23		02MAR01 13 507 23	07MAR01	1 000000 00	13 507 23
** WBIM **	228 350 000 000	266 000 00	279,987 23		02MAR01 -13 987 23	07MAR01	1 000000 00	-13,987 23
** WBIM **	375 250,000 000	191,250 00	201,287 47		07MAR01 -10,037 47	12MAR01	1 000000 00	-10,037 47
** WBIM **	142 1,350,000 000	1,018 406 25	1 091,965 99		26MAR01 -73,559 74	29MAR01	1 000000 00	-73,559 74
** WBIM **	400 250,000 000	187,500 00	201,827 24		03APR01 -14 327 24	06APR01	1 000000 00	-14,327 24
** WBIM **	088 600,000 000	457,500 00	483 004 20		18MAY01 -25,504 20	23MAY01	1 000000 00	-25,504 20
** WBIM **	196 300,000 000	228,750 00	2011/07/28 7 750 238 442 22		22MAY01 -9 692 22	25MAY01	1 000000 00	-9,692 22
** WBIM **	199 780,000 000	594,750 00	593,760 11		23MAY01 989 89	29MAY01	1 000000 00	989 89
** WBIM **	255 450,000 000	343,125 00	349,136 47		23MAY01 -6,011 47	29MAY01	1 000000 00	-6,011 47
** WBIM **	258 780,000 000	594,750 00	593,760 11		23MAY01 989 89	29MAY01	1 000000 00	989 89
** WBIM **	CXL 258 780,000 000	594,750 00	-593,760 11		23MAY01 989 89	29MAY01	1 000000 00	-989 89

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
414953112	TOTAL	3,900,468 75	4,047,810 42		-147,341 67 S		00	-147,341 67 S
415217111	BRAZIL (FED REP)	15APR14 U	2014/04/15	8 000	12SEP01	19SEP01	1 000000	
.. WBIS ..	395	103,438 44	106,080 34		-2,641 90		00	-2,641 90
	120,000 000							
.. WBIS ..	404	239,154 48	250,160 40		-11,005 92	20SEP01	1 000000	-11,005 92
	279,000 000						00	
.. WBIS ..	CXL 404	-239,154 48	-250,160 40		11,005 92	20SEP01	1 000000	11 005 92
	-279,000 000						00	
.. WBIS ..	493	239,154 48	250,160 39		-11,005 91	20SEP01	1 000000	-11,005 91
	279,000 000						00	
.. WBIM ..	534	577,223 44	2014/04/15 5 000	514,325 98	10JAN01	16JAN01	1 000000	
	738,846 000				62,897 46		00	62,897 46
.. WBIM ..	143	497,566 60	423,253 44		74,312 96	01FEB01	1 000000	74 312 96
	615,705 000						00	
.. WBIM ..	432	447,117 27	381,154 09		65,963 18	13FEB01	1 000000	65,963 18
	554,134 500						00	
.. WBIM ..	372	250,322 56	212,034 54		38,288 02	12MAR01	1 000000	38,288 02
	307,852 500						00	
.. WBIM ..	102	1,625,922 98	1,485,412 73		140,510 25	28MAR01	1 000000	140,510 25
	2,154,967 490						00	
.. WBIM ..	404	330,787 51	297,214 27		33,573 24	06APR01	1 000000	33,573 24
	430,993 500						00	
.. WBIM ..	595	371,270 11	440,856 63		-69,586 52	07JUN01	1 000000	-69,586 52
	492,564 000						00	
.. WBIM ..					11JUL01	16JUL01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	065	391,357 49	400,992 09		-9,634 60		00	-9,634 60
	554,134 500							
.. WBIM ..	CXL 065	-391,357 49	-400,992 09		9,634 60	16JUL01	1 000000	9,634 60
	-554,134 500						00	
.. WBIM ..	066	391,357 49	400,992 09		-9,634 60	16JUL01	1 000000	-9,634 60
	554,134 500						00	
.. WBIS ..	536	291,747 97	2014/04/15 8 000	286,045 07	26JAN01	02FEB01	1 000000	
	295,000 000				5,702 90		00	5,702 90
.. WBIS ..	537	345,602 91	341,851 67		3,751 24	02FEB01	1 000000	3,751 24
	350,000 000						00	
.. WBIS ..	605	340,398 67	352,430 21		-12,031 54	01MAR01	1 000000	-12,031 54
	350,000 000						00	
.. WBIS ..	611	346,441 81	356,928 24		-10,486 43	02MAR01	1 000000	-10,486 43
	355,000 000						00	
.. WBIS ..	CXL 611	-346,441 81	-356,928 24		10,486 43	02MAR01	1 000000	10,486 43
	-355,000 000						00	
.. WBIS ..	614	346,441 81	356,928 23		-10,486 42	05MAR01	1 000000	-10,486 42
	355,000 000						00	
.. WBIO ..	190	547,046 20	554,518 41		-7,472 21	22MAR01	1 000000	-7,472 21
	701,903 700						00	
.. WBIO ..	621	576,830 93	583,284 28		-6,453 35	13JUL01	1 000000	-6,453 35
	794,259 450						00	
.. WBIM ..	067	1,029,766 61	1,137,872 30		-41,251 31	16JUL01	1 000000	-41,251 31
	1,477,691 990						00	
.. WBIM ..					-66,854 38		00	-66,854 38
.. WBIM ..					18JUL01	24JUL01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	DT SECURITY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECY NET BAS	GN/LS GN/LS
1.231.410	375 000		882.767	05		847.568	11	35.198	94	00	35.198	94
.. WBIM ..	289		2.680	625 64		2.779.348	84	-98.723	20	1 000000 00	-98.723	20
3.694.229	990											
.. WBIM ..	289		-2.680.625	64		-2.779.348	84	98.723	20	1 000000 00	98.723	20
-3.694.229	990											
.. WBIM ..	328		2.680.625	64		2.779.348	85	-98.723	21	1 000000 00	-98.723	21
3.694.230	010											
.. WB10 ..	130		405.404	80		393.126	88	12.277	92	1 000000 00	12.277	92
554	134 500											
.. WB10 ..	154		242.125	99		240.352	53	1.773	46	1 000000 00	1.773	46
338.637	750											
.. WB10 ..	155		286.148	90		284.052	98	2.095	92	1 000000 00	2.095	92
400	208 250											
.. WB10 ..	084		761.934	94		788.270	00	-26.335	06	1 000000 00	-26.335	06
1.108.269	000											
.. WB10 ..	109		515.545	08		507.296	69	8.048	39	1 000000 00	8.048	39
738.846	000											
.. WB10 ..	110		253.832	08		241.460	71	12.371	37	1 000000 00	12.371	37
363.265	950											
.. WBIM ..	382		950.340	67		989.404	50	-39.063	83	1 000000 00	-39.063	83
1.292.980	500											
.. WB1A ..	030		93.771	871 52		86.788	205 35	6.983	586 17	1 000000 00	6.983	586 17
123	141 000 000											
.. WB1A ..	030		93.771	871 52		-86.788.205	35	-6.983.586	17	1 000000 00	-6.983.586	17
-123.141.000	000											

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	DT SECURITY GN/LS	STL DT BASE	SELL RATE CURR GN/LS	NET SECY NET BAS	GN/LS GN/LS
.. WB1A ..	031		70.328	903 64		66.376	190 80	3.952	712 84	1 000000 00	3.952	712 84
92.355.750	000											
.. WB1A ..	032		23.442	947 88		20.411	172 08	3.031	795 80	1 000000 00	3.031	795 80
30.785.250	000											
.. WB10 ..	234		933.562	71		930.609	30	-5.046	59	1 000000 00	-5.046	59
1.231.410	000											
415217111	TOTAL		96.447	032 78		89.614	652 01	6.899	235 15 L	00	6.899	235 15 L

			14.578	689 19		14.444	488 59	175	451 91 S	00	175	451 91 S
423074AH4	HEINZ H J CO											
.. WB12 ..	709		1.008.000	00		1.005.164	82	2.835	18	00	2.835	18
1.000.000	000											
423081111	RUSSIAN FEDERATION											
.. WB1S ..	569		505.312	50		498.828	35	6.484	15	1 000000 00	6.484	15
1.225.000	000											
.. WB1M ..	148		182.250	00		175.997	93	6.252	07	1 000000 00	6.252	07
450.000	000											
.. WB1S ..	026		394.050	00		376.541	53	19.508	47	1 000000 00	19.508	47
890.000	000											
.. WB1M ..	383		121.093	75		98.248	58	22.845	17	1 000000 00	22.845	17
250.000	000											
.. WB1S ..	203		894.250	00		946.603	14	-52.353	14	1 000000 00	-52.353	14
1.960.000	000											
.. WB1S ..	269		744.946	88		693.839	40	51.107	48	1 000000 00	51.107	48
1.635.000	000											
.. WB1S ..	311		577.746	00		559.373	54	18.372	46	1 000000 00	18.372	46

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	1,300,000 000							
.. WBIM ..	094 250 000 000	120,937 50		98,566 86	29AUG01 22,370 64	04SEP01	1 000000 00	22,370 64
.. WBIM ..	085 1,400,000 000	666,750 00		586,305 64	18OCT01 80,444 36	23OCT01	1 000000 00	80,444 36
.. WBIS ..	648 775,000 000	422,859 38		412,849 72	03DEC01 10,009 66	07DEC01	1 000000 00	10,009 66
.. WBIS ..	641 1,030 000 000	581,950 00		548,771 45	05DEC01 33,178 55	10DEC01	1 000000 00	33,178 55
.. WBIS ..	578 615,000 000	254,456 25	2030/03/31	2 500 254,485 66	12FEB01 -29 41	19FEB01	1 000000 00	-29 41
.. WBIS ..	579 525,000 000	217,546 88		214,066 30	12FEB01 1,480 58	19FEB01	1 000000 00	1,480 58
.. WBIM ..	266 550 000 000	288,750 00		246,716 00	14NOV01 42,034 00	19NOV01	1 000000 00	42,034 00
.. WBIM ..	740 650,000 000	343,687 50		291,686 55	26NOV01 52,000 95	29NOV01	1 000000 00	52,000 95
.. WBIM ..	381 400,000 000	209,000 00		179,534 21	29NOV01 29 465 79	04DEC01	1 000000 00	29,465 79
.. WBIM ..	793 650,000 000	363,187 50		299,395 19	06DEC01 63,792 31	11DEC01	1 000000 00	63,792 31
.. WBIM ..	380 300,000 000	169,500 00		138,305 27	13DEC01 31,194 73	18DEC01	1 000000 00	31,194 73
.. WBIM ..	463 250,000 000	139,218 75		114 843 80	14DEC01 24,374 95	20DEC01	1 000000 00	24 374 95

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIS ..	333 775,000 000	349,718 75	2030/03/31	5 000 341,423 43	06AUG01 8,295 32	13AUG01	1 000000 00	8,295 32
.. WBIS ..	371 385,000 000	181,527 50		168,495 02	23AUG01 13 032 48	30AUG01	1 000000 00	13,032 48
.. WBIS ..	441 465,000 000	219,421 88		205,237 29	18SEP01 14,184 59	25SEP01	1 000000 00	14,184 59
.. WBIS ..	584 1,075,000 000	580,500 00		497,103 65	14NOV01 83,396 35	19NOV01	1 000000 00	83,396 35
.. WBIS ..	586 860,000 000	464,400 00		411,391 49	14NOV01 53,008 51	19NOV01	1 000000 00	53,008 51
.. WBIS ..	595 1,450,000 000	764,875 00		699,392 89	15NOV01 65,482 11	20NOV01	1 000000 00	65,482 11
.. WBIS ..	412 1,290,000 000	678,862 56		667,062 26	15NOV01 11,800 24	20NOV01	1 000000 00	11,800 24
423081111	TOTAL	10,438,798 52		9,727,065 15	711,733 37 5		00	711,733 37 5
423328888	HELLER FINL INC	NT	2002/05/15	7 000	14NOV01	19NOV01	1 000000	
.. WBIZ ..	083 2,500,000 000	2,559,725 00		2,539,655 92	20,069 08		00	20,069 08
423328805	HELLER FINL INC	NT	2002/08/23	7 500	14NOV01	19NOV01	1 000000	
.. WBIZ ..	081 12,250,000 000	12,744,532 50		12,599,899 33	144,633 17		00	144,633 17
42333HKN1	HELLER FINL INC MTN BK ENT		2002/05/10	5 960	16AUG01	21AUG01	1 000000	
.. WBIZ ..	070 2,000,000 000	2,031,520 00		2,008,130 84	23,389 16		00	23,389 16

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/L			
42333HLF7	HELLER FINL INC MTN TRANCHE T 2003/04/28	1 000		14NOV01	19NOV01	1 000000	
.. WB1Z ..							
13,500,000 000	091 13,545,589 50	13,535,171 87	10,417 63			00	10,417 63
42333HLJ9	HELLER FINL INC MTN TRANCHE T 2002/05/07	1 000		14NOV01	19NOV01	1 000000	
.. WB1Y ..							
3,000 000 000	505 3,003,192 00	2,995,458 53	7,733 47			00	7,733 47
42333HLXB	HELLER FINL INC MTN TRANCHE T 2002/07/22	6 500		14NOV01	19NOV01	1 000000	
.. WB1Z ..							
6,380 000 000	082 6,568,082 40	6,501,250 74	64,831 66			00	64,831 66
42333HMF6	HELLER FINL INC MTN TRANCHE T 2001/10/04	1 000		22MAR01	22MAR01	1 000000	
.. WB1Y ..							
5 000 000 000	437 4,994,100 00	4,998,523 70	-4,423 70			00	-4,423 70
.. WB1Y ..							
-5,000,000 000	CXL 437 -4,994,100 00	-4,998,523 70	4,423 70	22MAR01	22MAR01	1 000000	4,423 70
.. WB1Y ..							
5,000 000 000	439 4,994 100 00	4,998,523 70	-4 423 70	23MAR01		1 000000	-4,423 70
42333HMF6	TOTAL						
	4,994,100 00	4,998,523 70	-4,423 70 1			00	-4 423 70 1
42333HMH2	HELLER FINL INC MTN TRANCHE T 2003/01/21	1 000		14NOV01	19NOV01	1 000000	
.. WB1Z ..							
10,000 000 000	092 10,032,950 00	10,022,632 97	10,317 03			00	10 317 03
42333HND0	HELLER FINL INC MTN TRANCHE T 2002/07/23	1 000		26OCT01	26OCT01	1 000000	
.. WB1Z ..							
10,000 000 000	777 10,013,280 00	10,000,000 00	13 280 00			00	13 280 00
.. WB1Z ..							
-10 000 000 000	CXL 777 -10,013,280 00	-10,000,000 00	-13,280 00	26OCT01	26OCT01	1 000000	-13,280 00
.. WB1Z ..							
10,000 000 000	779 10,013,280 00	10 000 000 00	13,280 00	26OCT01	26OCT01	1 000000	13 280 00

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECTY GN/L			
42333HND0	TOTAL						
	10 013 280 00	10,000,000 00	13,280 00 1			00	13,280 00 1
42799EA6	HERCULES INC TERM A 2003/10/15	1 000		29JUN01	03JUL01	1 000000	
.. WB1X ..							
51,200 000	009 51 200 00	50,848 00	352 00			00	352 00
.. WB1X ..							
14,389 660	081 14,389 66	14,290 73	98 93	01JUL01	01JUL01	1 000000	98 93
.. WB1X ..							
14 389 660	083 14 389 66	14,290 73	98 93	01JUL01	01JUL01	1 000000	98 93
.. WB1X ..							
1,328 000	085 1 328 00	1,318 87	9 13	01JUL01	01JUL01	1 000000	9 13
.. WB1X ..							
-1 328 000	CXL 085 -1 328 00	-1,318 87	-9 13	01JUL01	01JUL01	1 000000	-9 13
.. WB1X ..							
62,400 000	534 62,400 00	61,971 00	429 00	02OCT01	02OCT01	1 000000	429 00
.. WB1X ..							
62,400 000	788 62 400 00	61,971 00	429 00	31DEC01	31DEC01	1 000000	429 00
42799EA6	TOTAL						
	204 779 32	203,371 46	1 407 86 1			00	1 407 86 1
428040BR9	HERTZ CORP GLOBAL MT 2004/08/13	1 000		22OCT01	25OCT01	1 000000	
.. WB2J ..							
2 000 000 000	417 1,915,180 00	1 988,555 56	-73 375 56			00	-73,375 56
428695113	BRAZIL FEDERATIVE RE 11PCT 17A 2040/08/17	11 000		01AUG01	08AUG01	1 000000	
.. WB1S ..							
375,000 000	310 260 812 50	273,188 80	-12 376 30			00	-12 376 30
.. WB1S ..							
525,000 000	312 369,075 00	382 464 52	13,389 52	02AUG01	09AUG01	1 000000	-13,389 52

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
428495113	TOTAL	629,887 58	655,453 32	-25,745 82 S	
44179FAB5	HOUSEHOLD AUTOMOTIVE SER 2000	2003/10/17 6 960	17JUN01	20JUN01 1 000000	
.. WB1U ..	141 344,685 46	344,668 08	17 38	00	17 38
44179QAB1	HOUSEHOLD AUTOMOTIVE SER 2000	2003/03/17 6 850	17JUN01	20JUN01 1 000000	
.. WB1U ..	142 872,265 53	872,246 79	18 74	00	18 74
.. WB1U ..	143 1,058,340 70	1,058,317 97	17JUN01 22 73	1 000000 00	22 73
.. WB1U ..	CXL 143 -1,058,340 70	-1,058 317 97	17JUN01 -22 73	1 000000 00	-22 73
.. WB1U ..	512 417,999 53	417,992 22	17OCT01 7 31	24OCT01 1 000000 00	7 31
44179QAB1	TOTAL	417,999 53	417,992 22	7 31 L	7 31 L
441799AE3	HOUSEHOLD AUTO REVOL SER 1998	2005/05/17 5 650	15JUL01	15JUL01 1 000000	
.. WB1Z ..	677 505,672 07	484,842 95	20 829 12	00	20,829 12
.. WB1Z ..	CXL 677 -505,672 07	-484 842 95	15JUL01 -20,829 12	1 000000 00	-20,829 12
.. WB1Z ..	335 533,427 50	538,547 79	17AUG01 -5,120 29	1 000000 00	-5,120 29
.. WB1Z ..	CXL 335 -533,427 50	-538,547 79	17AUG01 5,120 29	1 000000 00	5,120 29
.. WB1Z ..			17AUG01 17AUG01 1 000000	STATE STREET	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
441799AE3	TOTAL	1,561,771 53	1,576 454 41	-14,682 88 L	-14,682 88 L
441812FY5	HOUSEHOLD FIN CORP NT	2008/06/17 6 400	26OCT01	31OCT01 1 000000	
.. WB2J ..	461 1,541,760 00	1,514,953 38	26,806 62	00	26,806 62
441812JW5	HOUSEHOLD FIN CORP NT	2011/10/15 6 375	05NOV01	08NOV01 1 000000	
.. WB2L ..	221 692,973 40	684,911 24	8 062 16	00	8,062 16
441917AE1	HOUSEHOLD HOME EQUIT SER 1999	2016/12/20 6 830	20FEB01	20FEB01 1 000000	
.. WB1F ..	778 99,558 74	99,049 14	509 60	00	509 60
.. WB1F ..	498 59,468 320	59,185 99	20NOV01 282 28	1 000000 00	282 28
441917AE1	TOTAL	159,027 01	158,235 13	791 88 L	791 88 L
44841HAC7	HUTCHISON WHAMPOA IN GTD NT 14	2011/02/16 7 000	30MAR01	04APR01 1 000000	
.. WB1Q ..	231 1,516,740 00	1,496,522 18	20,217 82	00	20,217 82
44919AAB1	HYUNDAI SEMICON SR SEED N	2004/05/15 8 250	15OCT01	18OCT01 1 000000	
.. WB1N ..	424 473,000 00	1,005,527 60	-532,527 60	00	-532,527 60
.. WB1N ..	CXL 424 -1,100,000 000	-1 005,527 60	15OCT01 532,527 60	1 000000 00	532,527 60
.. WB1N ..	444 473,000 00	1,005,527 60	15OCT01 -532,527 60	30NOV01 1 000000 00	-532,527 60

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST		BASE SECY GN/LS			
44919AAB1	TOTAL						
	473,000 00	1,005,527 60		-532,527 60 L	00		-532,527 60 L
44921RAA2	IBJ PREFERRED CAP CO 144A	2049/12/29	8 790	24APR01	27APR01	1 000000	
.. WB1H ..							
	329	466,821 60	539,257 02	-72,435 42	00		-72,435 42
	560,000 000						
44922YAT5	IBM CR CORP MTN	TRANCHE T 2002/11/12	6 450	30OCT01	02NOV01	1 000000	
.. WB1U ..							
	564	1,041,110 00	1,019,949 29	21,160 71	00		21,160 71
	1,000,000 000						
449670CUD	JMC HOME EQUITY LN T SER 97 4	2027/10/20	1 000	20SEP01	16OCT01	1 000000	
.. WB12 ..							
	701	278 809 80	278,766 23	43 57	00		43 57
	278,809 800						
.. WB12 ..							
	CXL 701	-278 809 80	-278,766 23	-43 57	00		-43 57
	-278,809 800						
449670CUD	TOTAL						
-----	00	00		00 L	00		00 L
450912AC4	ITI CORP NEW	DEB 2015/11/15	7 375	10DEC01	13DEC01	1 000000	
.. WB2L ..							
	531	850 000 00	832 500 00	17,500 00	00		17,500 00
	1,000,000 000						
45254NBD0	IMPAC EMB TR	2001 1 CD 2030/07/25	1 000	19OCT01	24OCT01	1 000000	
.. WB1E ..							
	299	2,707,439 61	2,710,083 05	-2,643 44	00		-2 643 44
	2,708 285 950						
45254TFL3	IMPAC SEC0 ASSETS CO 2001 2 CL 2031/03/25	6 020		25MAY01	25MAY01	1 000000	
.. WB1H ..							
	729	112 841 43	112,414 43	427 00	00		427 00
	112,841 430						
45337MAC5	JNDAM KIAT INTL FIN 2006 GTD 2006/06/15	12 500		04OCT01	09OCT01	1 000000	
.. WB1H ..							
	408	189,875 00	641,509 51	451 634 51	00		-451 634 51
	775 000 000						
.. WB1H ..							
	412	128 625 00	441,257 04	-312,632 04	00		-312,632 04
	525,000 000						

STATE SECT

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			
45337MAC5	TOTAL	318,500 00	1 082,766 55	-764,266 55 L		00	-764,266 55 L
458721110	MEXICO(UTD MEX ST) 6 25 GT B 2019/12/31 6 250			24MAY01	30MAY01	1 000000	
.. WB1H ..	306	671,250 00	678 307 43	-7,057 43		00	-7,057 43
	750,000 000						
.. WB1H ..	468	323,312 50	316,626 47	6,686 03	03JUL01	1 000000	6 686 03
	350 000 000					00	
.. WB1H ..	086	979,781 25	947 332 66	32,448 59	23OCT01	1 000000	32,448 59
	1,050 000 000					00	
.. WB1H ..	629	336,875 00	314 482 37	22,392 63	07NOV01	1 000000	22,392 63
	350 000 000					00	
.. WB1H ..	385	234,062 50	229,737 95	4,324 55	04DEC01	1 000000	4,324 55
	250 000 000					00	
.. WB1H ..	324	419,062 50	415 743 90	3,318 60	17DEC01	1 000000	3,318 60
	450,000 000					00	
.. WB1H ..	459	373,250 00	372 701 60	548 40	20DEC01	1 000000	548 40
	400 000 000					00	
458721110	TOTAL	3,337 593 75	3,274 932 38	62 661 37 S		00	62,661 37 S
458725111	MEXICO(UTD MEX ST) 6 25PCT 3 2019/12/31 6 250			22MAR01	30MAR01	1 000000	
.. WB1Q ..	301	425,718 75	419 892 91	5,825 84		00	5 825 84
	475 000 000						
.. WB1Q ..	301	425,718 75	-419,892 91	5,825 84	30MAR01	1 000000	-5,825 84
	-475 000 000					00	
.. WB1Q ..	313	00	419,892 91	-419 892 91	30MAR01	1 000000	-419,892 91
	475 000 000					00	
.. WB1Q ..				22MAR01	30MAR01	1 000000	

STATE SECT

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
CXL	313	00	-419,892 91	419 892 91			00	419,892 91
-475,000 000								
.. WB1Q ..	314	425,830 41	419 892 91	5,937 50	22MAR01	02APR01	1 000000	5,937 50
475,000 000							00	
.. WB1H ..	491	726 000 00	719,287 19	6,712 81	09JUL01	12JUL01	1 000000	6,712 81
800,000 000							00	
458725111	TOTAL	1,151,830 41	1,139,180 10	12 650 31 5			00	12,650 31 5
459200AJ0	INTERNATIONAL BUSINESS MACHS	2002/11/01	7 250	300CT01	02NOV01	1 000000		
.. WB1U ..	565	4,715,685 00	4,522,342 97	193,342 03			00	193,342 03
4,500,000 000								
459200AR2	INTERNATIONAL BUSINE DEB	2027/08/01	6 220	180CT01	23OCT01	1 000000		
.. WB2F ..	114	53,280 50	51,844 14	1,436 36			00	1,436 36
50,000 000								
459200AW1	INTERNATIONAL BUSINE SR NT DTD	2006/10/01	4 875	170CT01	22OCT01	1 000000		
.. WB2F ..	110	1,513 500 00	1,491,095 18	22,404 82			00	22,404 82
1,500,000 000								
45950KAH3	INTERNATIONAL FIN CO GLOAL NT	2006/05/02	5 250	26APR01	30MAY01	1 000000		
.. WB1H ..	362	109,722 80	109,782 97	-60 17			00	-60 17
110,000 000								
.. WB1H ..	CXL 362	-109,722 80	-109,782 97	60 17	26APR01	30MAY01	1 000000	60 17
-110 000 000							00	
.. WB1H ..	377	109,722 80	109,780 00	-57 20	26APR01	02MAY01	1 000000	57 20
110,000 000							00	
.. WB1H ..	397	1,367,295 72	1,377 242 65	-9,946 93	01MAY01	04MAY01	1 000000	-9,946 93
1,300,000 000							00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
45950KAH3	TOTAL	1,477,018 52	1,487 022 65	-10,004 13 1			00	-10 004 13 1
4599969X4	INT RT SWAP	7 012 HL1	2005/08/08	1 000	23JAN01	23JAN01	1 000000	
.. WB1E ..	103	00	425,000 00	-425 000 00			00	-425 000 00
38,800,000 000								
460146BG7	INTERNATIONAL PAPER 144A	2005/07/08	8 125	22DEC00	05JAN01	1 000000		
.. WB1H ..	181	749,295 00	749,555 13	-60 13			00	-60 13
750,000 000								
460146BH5	INTERNATIONAL PAPER NT	2002/07/08	1 000	08OCT01	09OCT01	1 000000		
.. WB1Y ..	345	9,000,000 00	9,010,315 70	-10,315 70			00	-10 315 70
9,000,000 000								
.. WB1Z ..	608	13,575,000 00	13,591,504 84	-16,504 84	08OCT01	09OCT01	1 000000	-16 504 84
13,575,000 000							00	
460146BH5	TOTAL	22,575,000 00	22,601,820 54	26 820 54 1			00	-26,820 54 1
4645929A4	ISLE CAPRI CASINOS I TRANCHE B	2006/03/02	7 250	27JUL01	27JUL01	1 000000		
.. WB1X ..	132	1,010 10	1 008 46	1 64			00	1 64
1,010 100								
.. WB1X ..	282	47,477 74	47,400 62	30AUG01	30AUG01	1 000000	00	77 12
47 477 740								
.. WB1X ..	284	176,261 13	175 974 81	30AUG01	30AUG01	1 000000	00	284 32
176,261 130								
.. WB1X ..	290	770 32	769 07	30AUG01	30AUG01	1 000000	00	1 25
770 320								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
4645929A4	TOTAL	225,519 29	225,152 96	366 33 L	00	366 33 L
4645929B2	ISLE CAPRI CASINOS 1 TRANCHE C 2007/03/07	7 375	27JUL01	27JUL01	1 000000	
.. WB1X ..	131	883 84	25	00		25
883 840						
.. WB1X ..	286	41 543 03	30AUG01	30AUG01	1 000000	11 90
41,543 030		41,531 13	11 90	00		
.. WB1X ..	288	39 836 80	30AUG01	30AUG01	1 000000	11 41
39,836 800		39,825 39	11 41	00		
.. WB1X ..	292	674 02	30AUG01	30AUG01	1 000000	19
674 020		673 83	19	00		
4645929B2	TOTAL	82,937 69	82 913 94	23 75 L	00	23 75 L
4649909Z5	ISP OF CHEMCO (ISP TECH 2008/06/27	8 750	01AUG01	01AUG01	1 000000	
.. WB1X ..	263	444,444 44	666 67	00		666 67
444,444 440		443,777 77				
.. WB1X ..	415	2,500 00	28SEP01	28SEP01	1 000000	3 75
2 500 000		2 496 25	3 75	00		
.. WB1X ..	764	2 500 00	31DEC01	31DEC01	1 000000	3 75
2 500 000		2 496 25	3 75	00		
4649909Z5	TOTAL	449 444 44	448,770 27	674 17 L	00	674 17 L
46625HAJ9	JP MORGAN CHASE 4 75PCT 0 2011/02/01	6 750	30JAN01	02FEB01	1 000000	
.. WB1M ..	373	390 390 00	2 985 88	00		2,985 88
390 000 000		387 404 12				
.. WB1M ..	363	4,301 722 50	26APR01	01MAY01	1 000000	79 520 59
4 250 000 000		4 222,201 91	79 520 59	00		

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
46625HAJ9	TOTAL	4,692,112 50	4,609 406 03	82,506 47 L	00	82,506 47 L
466818114	POLAND (REP OF) VAR PCT 8 2014/10/27	1 000	26MAR01	29MAR01	1 000000	
.. WB1M ..	144	1,122,487 50	11,148 94	00		11,148 94
1,150,000 000		1 111,538 54				
.. WB1M ..	149	879,187 50	7,536 51	29MAR01	1 000000	7 536 51
900 000 000		871,650 99	29MAR01	00		
.. WB1M ..	145	-879 187 50	-7,536 51	29MAR01	1 000000	-7,536 51
900 000 000		-871,650 99	29MAR01	00		
.. WB1M ..	355	879,187 50	7,536 51	29MAR01	1 000000	7 536 51
900 000 000		871,650 99	29MAR01	00		
.. WB1M ..	378	1,919 640 94	13DEC01	18DEC01	1 000000	36,910 15
1,930,500 000		1 882,730 79	36,910 15	00		
.. WB1M ..	460	295 143 75	14DEC01	20DEC01	1 000000	3 925 98
297,000 000		291,217 77	3,925 98	00		
466818114	TOTAL	4 216,659 69	4,157,138 09	59 521 60 S	00	59 521 60 S
477127AQ8	JET EQUIP TR SR NY SER 2012/11/01	8 235	01NOV01	01NOV01	1 000000	
.. WB2L ..	200	25,291 63	4,545 28	00		4 545 28
25 291 630		20,746 35				
493443118	VENEZUELA (REP OF) FR BDS 18 2007/12/18	1 000	26JAN01	08FEB01	1 000000	
.. WB1S ..	563	420 933 29	3,207 82	00		3 207 82
750 000 000		417,725 47				
.. WB1S ..	332	00	01APR01	01APR01	1 000000	57
710		57	57	00		
.. WB1S ..	031	284,197 16	24MAY01	31MAY01	1 000000	-2 298 73
500,000 000		286 495 89	-2,298 73	00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
WB1S **	270 750,000 000	383,901 53		377,150 69	23JUL01 6 750 84	30JUL01	1 000000 00	6,750 84
WB1S **	325 750,000 000	379,548 90		378,234 59	02AUG01 1,314 31	09AUG01	1 000000 00	1,314 31
WB1S **	445 500,000 000	250,130 85		255,552 59	18SEP01 -5,421 74	25SEP01	1 000000 00	5,421 74
WB1M **	446 499,996 000	376,611 68		412,384 43	13NOV01 -35,772 75	16NOV01	1 000000 00	-35,772 75
WB1S **	651 750,000 000	362,718 75		384,460 47	03DEC01 -21,741 72	07DEC01	1 000000 00	-21,741 72
WB1S **	709 59,523 810	59,523 81	2007/12/18	4 750 29,517 26	18DEC01 30,006 55	18DEC01	1 000000 00	30 006 55
WB1S **	CXL 709 -59,523 810	-59,523 81		-29,517 26	18DEC01 -30,006 55	18DEC01	1 000000 00	-30,006 55
WB1M **	538 664,660 000	550 827 83	2007/12/18	7 000 546,493 79	10JAN01 4 334 04	16JAN01	1 000000 00	4,334 04
WB1M **	145 333,330 000	281,463 85		271,248 11	29JAN01 10,415 74	01FEB01	1 000000 00	10,415 74
WB1M **	401 14 540	14 54		11 42	31JAN01 2 92	31JAN01	1 000000 00	2 92
WB1M **	223 499,995 000	424,995 75		395,653 42	02MAR01 29,342 33	07MAR01	1 000000 00	29,342 33
WB1M **	152 1,499,985 000	1,246,862 53		1,251,930 06	26MAR01 -5,067 53	29MAR01	1 000000 00	-5,067 53
WB1M **	072	123,227 65	2007/12/18	7 375 206,811 64	25SEP01 -83 583 99	28SEP01	1 000000 00	-83,583 99

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	250,000 000							
WB1M **	CXL 072 -250,000 000	-123 227 65		-206,811 64	25SEP01 83,583 99	28SEP01	1 000000 00	83,583 99
WB1M **	073 154,760 000	123,324 38		132,255 83	25SEP01 -8,931 45	28SEP01	1 000000 00	-8,931 45
WB1M **	223 154,760 000	123,227 65		128,024 67	25SEP01 -4,797 02	25OCT01	1 000000 00	-4,797 02
WB1M **	567 619,040 000	487,494 00		525,377 91	03OCT01 -37,883 91	09OCT01	1 000000 00	-37,883 91
WB1M **	394 619 040 000	486,333 30		532,713 20	04OCT01 -46,379 90	10OCT01	1 000000 00	-46,379 90
WB1M **	526 309,520 000	243,360 10		266,546 95	09OCT01 -23 186 85	12OCT01	1 000000 00	-23,186 85
WB1M **	527 619,040 000	483,625 00		531,092 90	09OCT01 -47,467 90	12OCT01	1 000000 00	-47,467 90
WB1M **	693 154,760 000	121,099 70		132 296 68	11OCT01 -11,196 98	17OCT01	1 000000 00	-11,196 98
WB1M **	695 154,760 000	121,099 70		132,296 68	11OCT01 -11,196 98	16OCT01	1 000000 00	-11,196 98
WB1M **	CXL 695 -154,760 000	-121,099 70		-132,296 68	11OCT01 11,196 98	16OCT01	1 000000 00	11,196 98
WB1M **	696 309,520 000	243,166 65		264,406 98	11OCT01 -21,240 33	17OCT01	1 000000 00	-21,240 33
WB1M **	698 773 800 000	608,400 25		650,653 48	11OCT01 -42,253 23	17OCT01	1 000000 00	-42,253 23

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT SHARES/PAR	LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	1RD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIM ..	301	606 194 92		642,956 80	160CT01 -36,761 88	220CT01	1 000000 00	-36,761 88
773 800 000								
.. WBIM ..	388	556,461 10	2007/12/18	7 875 570 086 58	03APR01 13 425 48	06APR01	1 000000 00	-13,425 48
664,660 000								
.. WBIM ..	596	141,561 08		142,939 47	04JUN01 -1,378 39	07JUN01	1 000000 00	-1,378 39
166 665 000								
.. WBIM ..	267	369 047 61		316 723 10	21JUN01 52,324 51	21JUN01	1 000000 00	52,324 51
369,047 610								
.. WBIM ..	382	131 081 72		132,863 70	25JUN01 -1,781 98	28 JUN01	1 000000 00	-1,781 98
154,760 000								
.. WBIM ..	466	129,224 60		132,896 51	28JUN01 -3 671 91	03JUL01	1 000000 00	-3,671 91
154 760 000								
.. WBIM ..	068	125,355 60		132,981 87	11 JUL01 -7,626 27	16JUL01	1 000000 00	-7,626 27
154 760 000								
.. WBIM ..	068	-125 355 60		-132,981 87	11JUL01 7 626 27	16JUL01	1 000000 00	7 626 27
-154 760 000								
.. WBIM ..	372	125 355 60		132,981 87	11JUL01 7,626 27	17JUL01	1 000000 00	-7,626 27
154,760 000								
.. WBIM ..	095	127 096 65		133,310 15	29AUG01 6 213 50	04SEP01	1 000000 00	-6,213 50
154 760 000								
.. WBIM ..	096	510 197 29		528 465 73	29AUG01 -5 317 56	04SEP01	1 000000 00	-5,317 56
619 040 000								
.. WBIM ..					12 950 88		00	-12 950 88
.. WBIM ..	098	380 999 79		384 621 64	29AUG01 -3 621 86	04SEP01	1 000000 00	-3,621 86
464 280 000								

WB2C	MONTHLY	WILLIAM H. GATES FOUNDATION — COMPOSITE — SUMMARY REALIZED GAIN/LOSS REPORT JANUARY 1, 2001 TO DECEMBER 31, 2001					PAGE 595 AS-OF DATE 31DEC01	
ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIM ..	712	608 400 25		638 253 18	110CT01 -29 852 93	160CT01	1 000000 00	-29,852 93
773 800 000								
.. WBIM ..	712	-608,400 25		-638 253 18	110CT01 29,852 93	160CT01	1 000000 00	29,852 93
CXL 773 800 000								
.. WBIM ..	084	363 879 45		383 125 54	180CT01 -19 246 09	230CT01	1 000000 00	-19,246 09
464,280 000								
.. WBIM ..	084	-363,879 45		-383 125 54	180CT01 19,246 09	230CT01	1 000000 00	19,246 09
CXL 464 280 000								
.. WBIM ..	190	363 879 45		383 207 05	180CT01 19 327 60	230CT01	1 000000 00	-19,327 60
464,287 390								
.. WBIM ..	785	363 879 45		383,207 05	180CT01 -19 327 60	230CT01	1 000000 00	-19,327 60
464,287 390								
.. WBIM ..	785	-363,879 45		383,207 05	180CT01 19,327 60	230CT01	1 000000 00	19,327 60
CXL 464,287 390								
493443118	TOTAL	1,013 905 62		1 074 160 88	-47 304 38 1		00	-47,304 38 1
- - - - -								
		10 820,029 16		11,096,067 75	270 721 03 5		00	-270 721 03 5
4939188R6	KIDDER PEA BODY ACCEP SER 1993		2023/08/25	6 500	25JUL01	25JUL01	1 000000	
.. WBIE ..	141	177,267 00		178 061 83	-794 83		00	-794 83
177 267 000								
.. WBIE ..	683	00		44,231 70	31JUL01 -44 231 70	31JUL01	1 000000 00	-44,231 70
43,720 060								
.. WBIE ..	683	00		-44 231 70	31JUL01 44,231 70	31JUL01	1 000000 00	44,231 70
CXL 43 720 060								
.. WBIE ..	241	114 886 09		117 405 56	27AUG01 -519 47	27AUG01	1 000000 00	-519 47
114 886 090								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIE ..	481 43,729 000	00	43,921 46		31OCT01 -43,921 46	31OCT01	1 000000 00	-43,921 46
493918BR6	TOTAL	294,153 09	339,388 85		-45,235 76 L		00	-45,235 76 L
495720AAS	KINGFISHER TR	2001 G MT 2032/09/20	1 000		20SEP01	20SEP01	1 000000	
.. WB2J ..	267 143,756 000	143,756 00	143,801 02		-45 02		00	-45 02
500973115	BULGARIA(MAT REP)	FRN 28JUL 2011/07/28	1 000		23MAY01	29MAY01	1 000000	
.. WBIM ..	259 770,000 000	586,162 50	623,161 40		-36 998 90		00	-36,998 90
505875119	CITICORP	FRN USD10 2002/09/12	1 000		11JUL01	16JUL01	1 000000	
.. WB1U ..	482 20,000,000 000	20,033,200 00	20,015,291 83		17,908 17		00	17,908 17
506599112	MEXICO (UTD MEX ST)	11 5PCT B 2026/05/15	11 500		24MAY01	31MAY01	1 000000	
.. WB1S ..	023 450,000 000	560,700 00	553,950 21		6,749 79		00	6,749 79
.. WB1S ..	262 295,000 000	366,980 00	362,835 61		19JUL01 4,144 39	27JUL01	1 000000 00	4,144 39
.. WB1S ..	306 345,000 000	425,557 50	425,869 30		01AUG01 -311 80	08AUG01	1 000000 00	-311 80
.. WB1S ..	307 325,000 000	400,542 50	405,785 29		01AUG01 -5,222 79	08AUG01	1 000000 00	-5 222 79
.. WB1N ..	417 3,700,000 000	4,347 500 00	4,418 863 44		04OCT01 -71 363 44	10OCT01	1 000000 00	-71,363 44
.. WB1M ..	628 300 000 000	375 600 00	369 060 51		02NOV01 6,539 49	07NOV01	1 000000 00	6,539 49
.. WB1M ..	384 250 000 000	315 625 00	307 532 96		29NOV01 8 092 04	04DEC01	1 000000 00	8,092 04

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1M ..	323 350,000 000	447,125 00	430,578 61		12DEC01 16 546 39	17DEC01	1 000000 00	16 546 39
.. WB1M ..	458 500 000 000	386,100 00	369,062 97		14DEC01 17 037 03	19DEC01	1 000000 00	17,037 03
506599112	TOTAL	7 625,750 00	7,643,538 90		-17,788 90 S		00	-17,788 90 S
518800115	ARGENTINA REP	11 375PCT 2017/01/30	11 375		21MAR01	26MAR01	1 000000	
.. WB1M ..	023 400,000 000	348,000 00	372,423 01		-24,423 01		00	-24,423 01
519470111	TV AZTECA SA DE CV	10 5PCT B 2007/02/15	10 500		30AUG01	31AUG01	1 000000	
.. WB1N ..	377 1,800,000 000	1,558 286 89	1,558 286 90		- 01		00	- 01
.. WB1N ..	CXL 377 -1,800,000 000	-1,558,286 89	-1,558,286 90		30AUG01 01	31AUG01	1 000000 00	01
519470111	TOTAL	00	00		00 L		00	00 L
52108MAT1	LB UBS COMMERCIAL MT 2000 C3 C 2010/01/15	1 000			03MAY01	08MAY01	1 000000	
.. WB1Q ..	567 285,000 000	312,776 37	308,581 72		4,194 65		00	4,194 65
521502117	PERU (REP OF)	FRF NTS 0 2017/03/07	1 000		03JAN01	08JAN01	1 000000	
.. WB1M ..	170 350,000 000	208,250 00	205 709 64		2,540 36		00	2,540 36
.. WB1M ..	434 400 000 000	239,000 00	235,574 79		08FEB01 3,425 21	13FEB01	1 000000 00	3,425 21
.. WB1M ..	226 550,000 000	340,654 25	322,797 08		02MAR01 17,859 17	07MAR01	1 000000 00	17,859 17
.. WB1M ..	377 600,000 000	380,250 00	336 842 34		07MAR01 43,407 66	13MAR01	1 000000 00	43,407 66

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIM ..	143	871 500 00	836.660 78		26MAR01 34 839 22	29MAR01 1 000000 00	34,839 22
1,400,000 000							
.. WBIM ..	627	138,750 00	140.833 17		10MAY01 2,083 17	15MAY01 1 000000 00	-2,083 17
250 000 000							
.. WBIM ..	014	166 875 00	172,296 37		16MAY01 -5,421 37	21MAY01 1 000000 00	-5,421 37
300,000 000							
.. WBIM ..	101	140,625 00	150 936 02		18MAY01 -10,311 02	23MAY01 1 000000 00	-10,311 02
250,000 000							
.. WBIM ..	260	241,000 00	253,135 00		23MAY01 -12,135 00	29MAY01 1 000000 00	-12,135 00
400 000 000							
.. WBIM ..	307	240,000 00	248,567 35		24MAY01 -8 567 35	30MAY01 1 000000 00	-8 567 35
400,000 000							
.. WBIM ..	431	114 625 00	116,312 54		30MAY01 -1 687 54	04JUN01 1 000000 00	-1,687 54
200 000 000							
.. WBIM ..	432	85,875 00	87,234 41		30MAY01 -1,359 41	04JUN01 1 000000 00	-1 359 41
150,000 000							
521502117	TOTAL	3,167 406 25	3,106 899 49		60,506 76 S	00	60,506 76 S
523569114	GLOBAL PARTICIPACDES 10 S PCY	2006/12/20 10 500			30AUG01	31AUG01	1 000000
.. WBIM ..	378	1,293,415 35	1,293,415 36		- 01	00	- 01
1 500 000 000							
.. WBIM ..	CXL 378	-1,293 415 35	-1 293,415 36		30AUG01 01	31AUG01	1 000000 00
-1,500,000 000							01

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
523569114	TOTAL	00	00		00 L	00	00 L
523723117	PERU (REP OF)	STP UP NT 2017/03/07	1 000		08FEB01	13FEB01	1 000000
.. WBIM ..	433	166 875 00	172 057 15		-5,182 15	00	-5 182 15
250,000 000							
.. WBIM ..	227	204,750 00	208 461 26		02MAR01 -3,711 26	07MAR01	1 000000 00
300 000 000							-3,711 26
.. WBIM ..	373	244,343 75	238,980 39		07MAR01 5,363 36	12MAR01	1 000000 00
350,000 000							5,363 36
.. WBIM ..	146	582,250 00	2017/03/07 4 500 588,981 80		26MAR01 -6,731 80	29MAR01	1 000000 00
850 000 000							-6 731 80
.. WBIM ..	015	285,187 50	299 088 21		16MAY01 -13,900 71	21MAY01	1 000000 00
450,000 000							-13,900 71
.. WBIM ..	016	126 125 00	138,605 93		16MAY01 -12,480 93	21MAY01	1 000000 00
200,000 000							-12,480 93
.. WBIM ..	131	131,225 00	137 447 66		21MAY01 -6,422 66	24MAY01	1 000000 00
200 000 000							-6,422 66
.. WBIM ..	133	229,687 50	229 537 12		21MAY01 150 38	24MAY01	1 000000 00
350,000 000							150 38
523723117	TOTAL	1 970,443 75	2,013 359 52		-42,915 77 S	00	-42 915 77 S
524908022	LEHMAN BROS HLDGS IN NT	2004/04/01 6 625			13AUG01	16AUG01	1 000000
.. WBIM ..	786	1,562,970 00	1,542,774 15		20,195 85	00	20,195 85
1 500 000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
524908CK4	LEHMAN BROS HLDS IN NT	2007/06/15	8 250	06DEC01	11DEC01	1 000000	
.. WB1H ..	655 3,309,360 00	3,063,750 93		245,609 07		00	245,609 07
3,000,000 000							
524908CR9	LEHMAN BROS HLDS IN NT	2005/09/28	1 000	06DEC01	12DEC01	1 000000	
.. WB1Z ..	281 4,950,720 00	7,011,821 83		-61,101 83		00	-61,101 83
7,000,000 000							
.. WB1Y ..	575 2,780,288 00	2,785,970 64		-5,682 64	21DEC01	1 000000	-5,682 64
2,800,000 000						00	
524908CR9	TOTAL	9,731,008 00	9,797,792 47	-66 784 47 L		00	-66,784 47 L
524908DA5	LEHMAN BROS HLDS NT	2003/10/02	1 000	05OCT01	11OCT01	1 000000	
.. WB1Z ..	598 5,006,020 00	5 024,817 32		-18,797 32		00	-18,797 32
5,000,000 000							
524909AW8	LEHMAN BROS INC SR SUB NT	2026/08/01	7 500	01NOV01	06NOV01	1 000000	
.. WB1Z ..	806 16,561,750 00	16,500,503 86		61,246 14		00	61,246 14
15,500,000 000							
.. WB1Y ..	444 4,274,000 00	4,258,194 54		15,805 46	06NOV01	1 000000	15,805 46
4,000,000 000						00	
524909AW8	TOTAL	20,835,750 00	20,758,698 40	77 051 60 L		00	77,051 60 L
52517PPH8	LEHMAN BROTHERS HLDG TRANCHE T	2003/08/01	1 000	05OCT01	11OCT01	1 000000	
.. WB1Z ..	595 3,991,140 00	4,010,450 04		-19,490 04		00	-19,490 04
4,000,000 000							
52517PPW5	LEHMAN BROTHERS HLDG MTN TRANC	2002/04/02	1 000	11JUL01	16JUL01	1 000000	
.. WB1U ..	483 10 060,640 00	10,046 057 82		14,582 12		00	14,582 12
10,000,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
52517PDD6	LEHMAN BROTHERS HLDG TRANCHE T	2003/05/15	7 000	01OCT01	04OCT01	1 000000	
.. WB1U ..	420 12,029,013 00	11,775,587 74		253 425 26		00	253,425 26
11,475,000 000							
52517PQC9	LEHMAN BROTHERS HLDG TRANCHE T	2002/07/15	1 000	22JUN01	27JUN01	1 000000	
.. WB1Z ..	345 2,016,388 00	2,010,435 51		5,752 49		00	5,752 49
2,000,000 000							
52517PQM4	LEHMAN BROTHERS HLDG TRANCHE T	2006/09/01	7 500	13MAR01	16MAR01	1 000000	
.. WB1H ..	816 492,804 40	469,491 79		23,312 61		00	23,312 61
470,000 000							
52517PQZ7	LEHMAN BROTHERS HLDG TRANCHE D	2003/04/04	1 000	27JUL01	01AUG01	1 000000	
.. WB1Z ..	637 7,020,489 00	7 018,028 26		2,460 74		00	2 460 74
7,000,000 000							
52517PRK9	LEHMAN BROTHERS HLDG TRANCHE T	2002/11/22	1 000	05OCT01	11OCT01	1 000000	
.. WB1Z ..	596 15,025,230 00	15,020,233 19		4,996 81		00	4,996 81
15,000,000 000							
525177B48	LEHMAN FHA TITLE I L ASSET BND	2010/03/25	7 280	25JAN01	25JAN01	1 000000	
.. WB1H ..	371 24,650 86	25,140 62		-489 76		00	-489 76
24,650 860							
.. WB1H ..	CXL 371 -24,650 86	25,140 62		489 76	25JAN01	1 000000	489 76
-24,650 860						00	
.. WB1H ..	559 24,650 86	25,140 72		-489 86	30JAN01	1 000000	-489 86
24,650 970						00	
525177B48	TOTAL	24,650 86	25,140 72	-489 86 L		00	-489 86 L
526814111	CSN IRON	9 125PCT	2007/06/01	9 125	07JUN01	11JUN01	1 000000
.. WB1H ..	344 464,112 84	416,433 10		47,679 74		00	47,679 74
500,000 000							

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE			
526994111	MIM OF FIN RUSSIA	10PCT BDS	2007/06/26	10 000	10JAN01	16JAN01	1 000000
.. WBIM ..							
537	724 968 75	725 037 39		-68 64		00	-68 64
950,000 000							
.. WBIM ..					29JAN01	01FEB01	1 000000
142	318,000 00	315,905 24		2,094 76		00	2,094 76
400,000 000							
.. WBIM ..					08FEB01	13FEB01	1 000000
435	398,125 00	402 249 71		-4,124 71		00	-4,124 71
500,000 000							
.. WBIM ..					15FEB01	21FEB01	1 000000
311	567,000 00	581,718 43		-14,718 43		00	-14,718 43
700,000 000							
.. WBIM ..					07MAR01	12MAR01	1 000000
374	241 500 00	241,775 53		-275 53		00	-275 53
300 000 000							
.. WBIM ..					26MAR01	29MAR01	1 000000
145	783,750 00	804,811 89		23,061 89		00	-23,061 89
1 000,000 000							
.. WBIM ..					18OCT01	23OCT01	1 000000
087	728,000 00	654 537 11		73,462 89		00	73,462 89
800,000 000							
.. WBIM ..					19NOV01	23NOV01	1 000000
492	285,750 00	245,973 62		39,776 38		00	39,776 38
300 000 000							
.. WBIM ..					26NOV01	29NOV01	1 000000
732	387,000 00	302 876 34		63,801 52		00	63,801 52
400,000 000							
.. WBIM ..					20,322 14	00	20 322 14
.. WBIM ..							
.. WBIM ..					29NOV01	04DEC01	1 000000
383	336,437 50	264 833 61		39,324 65		00	39,324 65
350,000 000							
.. WBIM ..					32,279 24	00	32,279 24
.. WBIM ..							
.. WBIM ..					06DEC01	11DEC01	1 000000
789	442,687 50	342 040 82		100,626 68		00	100 626 68
450 000 000							

WB2C

MONTHLY

WILLIAM H. GATES FOUNDATION

— COMPOSITE —

SUMMARY REALIZED GAIN/LOSS REPORT

JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE: 31DEC01

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE			
.. WBIM ..					13DEC01	18DEC01	1 000000
379	245,625 00	196,978 25		48,646 75		00	48,646 75
250,000 000							
526994111	TOTAL						
-----	1,737,187 50	1,468,220 68		216,365 44 1		00	216 365 44 1
	4,445,093 75	4,180,247 21		161,720 37 5		00	161,720 37 5
52729NAC4	LEVEL 3 COMMUNICATIO SR NT	2008/05/01	9 125	09OCT01	12OCT01	1 000000	
.. WB2L ..							
086	27,200 00	35,749 12		-8,549 12		00	-8,549 12
85 000 000							
.. WB2L ..					10OCT01	15OCT01	1 000000
092	23,450 00	29,475 90		6,025 90		00	-6,025 90
70,000 000							
.. WB2L ..					10OCT01	19OCT01	1 000000
105	46,900 00	58,951 80		-12,051 80		00	-12,051 80
140,000 000							
.. WB2L ..					16OCT01	19OCT01	1 000000
120	11,550 00	12 643 37		-1,093 37		00	-1,093 37
30,000 000							
.. WB2L ..					16OCT01	19OCT01	1 000000
121	5,700 00	6,321 69		-621 69		00	-621 69
15,000 000							
.. WB2L ..					22OCT01	25OCT01	1 000000
152	21,900 00	25,319 27		-3,419 27		00	-3,419 27
60 000 000							
52729NAC4	TOTAL						
-----	136,700 00	168,481 15		-31,781 15 1		00	-31,781 15 1
531533110	PETROLEOS MEXICANO BDS	2007/06/01	9 000	30NOV01	05DEC01	1 000000	
.. WB21 ..							
103	536,213 25	496,410 67		39,802 58		00	39,802 58
500 000 000							
.. WB21 ..					30NOV01	05DEC01	1 000000
CXL	-536 213 25	-496,410 67		-39,802 56		00	39,802 58
500,000 000							
.. WB21 ..					30NOV01	24DEC01	1 000000
105	536,250 00	496 410 67		39 839 33		00	39,839,33
500 000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
531533110	TOTAL	536,250 00	496 410 67	39,839 33 L	00	39 839 33 L
532457A75	LILLY ELI + CO	GLOBAL MT 2006/07/15	5 500	10JUL01	13JUL01	1 000000
.. WB1Y ..	802	1,998,780 00	1,992,300 00	6,480 00	00	6 480 00
2,000,000 000						
.. WB1Z ..	395	1,001,290 00	996,150 00	5,140 00	12JUL01	1 000000
1,000,000 000					12JUL01	00
532457A75	TOTAL	3 000,070 00	2,988,450 00	11,620 00 L	00	11,620 00 L
532477119	OSUUSPANKRIEN KESK	SUB FRM P 2049/09/29	1 000	26JAN01	31JAN01	1 000000
.. WB1H ..	366	991 000 00	987,508 45	3,491 55	00	3,491 55
1,000,000 000						
533106113	VENEZUELA(REP OF)	9 25 CMV 2027/09/15	9 250	10JAN01	16JAN01	1 000000
.. WB1M ..	540	297,450 00	246,944 65	30 505 35	00	30,505 35
450,000 000						
.. WB1M ..	140	238,875 00	207,640 33	31,234 67	29JAN01	1 000000
350,000 000					01FEB01	00
.. WB1M ..	224	245,000 00	207,675 86	37,324 14	02MAR01	1 000000
350,000 000					07MAR01	00
.. WB1M ..	225	104,986 25	89,003 94	15,902 31	02MAR01	1 000000
150,000 000					07MAR01	00
.. WB1M ..	150	828 000 00	716,596 03	111 403 97	26MAR01	1 000000
1,200,000 000					29MAR01	00
.. WB1M ..	393	309,937 50	289,987 39	19,950 11	03APR01	1 000000
450,000 000					06APR01	00
.. WB1M ..	097	761,750 00	728 756 43	16 828 71	29AUG01	1 000000
1 100,000 000					04SEP01	00
.. WB1M ..						16,828 71

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1M ..	361	165,625 00	161,883 19	16,164 86	00	16,164 86
250 000 000						
.. WB1M ..	361	-165 625 00	-161 883 19	3,741 81	03OCT01	1 000000
250 000 000					09OCT01	00
.. WB1M ..	392	165 625 00	164,868 91	756 09	03OCT01	1 000000
250,000 000					09OCT01	00
.. WB1M ..	392	-165 625 00	-164,868 91	-756 09	03OCT01	1 000000
-250,000 000					09OCT01	00
.. WB1M ..	393	165 625 00	164,868 91	756 09	03OCT01	1 000000
250,000 000					09OCT01	00
.. WB1M ..	395	694,050 00	718,057 12	-24,807 12	04OCT01	1 000000
1,050,000 000					10OCT01	00
.. WB1M ..	523	164,125 00	175 038 33	-10 913 33	09OCT01	1 000000
250,000 000					12OCT01	00
.. WB1M ..	524	98,775 00	105,454 48	-6,679 48	09OCT01	1 000000
150,000 000					12OCT01	00
.. WB1M ..	525	262,400 00	281 086 03	-18,684 03	09OCT01	1 000000
400,000 000					12OCT01	00
.. WB1M ..	694	363,000 00	385,839 30	-22,839 30	11OCT01	1 000000
550,000 000					17OCT01	00
.. WB1M ..	697	231,875 00	245,953 44	-14 078 44	11OCT01	1 000000
350,000 000					17OCT01	00
.. WB1M ..	713	363,000 00	377,057 87	-14,057 87	11OCT01	1 000000
550,000 000					16OCT01	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WBIM .. CXL 713 -550,000 000		-363 000 00	-377,057 87	11OCT01 14,057 87	16OCT01 1 000000 00	14,057 87
.. WBIM .. 714 350,000 000		231,875 00	241,240 60	11OCT01 -9,365 60	16OCT01 1 000000 00	-9,365 60
.. WBIM .. CXL 714 350,000 000		-231,875 00	-241,240 60	11OCT01 9,365 60	16OCT01 1 000000 00	9 365 60
.. WBIM .. 300 650,000 000		429,975 00	445,991 39	16OCT01 -16 016 39	26OCT01 1 000000 00	-16,016 39
.. WBIM .. 088 400 000 000		264 800 00	275,714 54	18OCT01 -10,914 54	23OCT01 1 000000 00	-10,914 54
533106113 TOTAL		741,750 00	728,756 43	16 828 71 L	00	16 828 71 L
		5,460 543 75	5,305,408 17	138,306 87 S	00	138 306 87 S
533125113 PETROLEOS MEXICANO 9 5PCT NY 2027/09/15 9 500				30AUG01 31AUG01	1 000000	
.. WBIM .. 381 600 000 000		559,895 36	559 895 37	- 01	00	- 01
.. WBIM .. CXL 381 600 000 000		-559,895 36	-559,895 37	30AUG01 01	1 000000 00	01
533125113 TOTAL		00	00	00 L	00	00 L
534934117 EURO INV BANK 6 125PCT 2002/10/28 6 125				19SEP01 25SEP01	1 000000	
.. WBIM .. 366 15,000,000 000		15,525,000 00	15,162,337 74	362,662 26	00	362 662 26

WB2C MONTHLY

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
537189115	INTL BANK RECON + DE 6PCT 04DE 2002/12/04 6 000		05SEP01	10SEP01	1 000000	
.. WBIM ..	279 19,526 000 000	20,025,865 60	19,838,941 88	186 923 72	00	186,923 72
538130118	PETROLES MEXICANO 8 85PCT B 2007/09/15 8 850		30AUG01	31AUG01	1 000000	
.. WBIM ..	382 550 000 000	553,051 34	553,051 35	- 01	00	- 01
.. WBIM ..	CXL 382 -550,000 000	-553,051 34	-553,051 35	30AUG01 01	1 000000 00	01
.. WBIM ..	104 550 000 000	588 500 00	552,946 76	30NOV01 35,553 24	1 000000 00	35,553 24
538130118	TOTAL	588,500 00	552,946 76	35,553 24 L	00	35,553 24 L
539726112	TJINTI KIMIA FIM MAUR 10PCT 01A 2004/08/01 10 000		28AUG01	28AUG01	1 000000	
.. WBIM ..	360 1 600,000 000	1,184,000 00	1,300,639 85	-116,639 85	00	-116,639 85
539830A13	LOCKHEED MARTIN CORP NY 2009/12/01 8 200		25SEP01	28SEP01	1 000000	
.. WBIM ..	128 2,640,000 000	2,972,455 20	2,892 568 02	79,887 18	00	79,887 18
.. WBIM ..	366 1,360 000 000	1,569 290 40	1,488,998 42	29OCT01 80,291 98	1 000000 00	80 291 98
539830A13	TOTAL	4,541,745 60	4 381,566 44	160,179 16 L	00	160 179 16 L
541337114	VERIZON CBL FUND 5 75PCT C 2003/04/01 5 750		30JAN01	06FEB01	1 000000	
.. WBIM ..	314 400 000 000	395,500 00	387,768 11	7 731 89	00	7 731 89

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
54239QAB8	LONG BEACH ASSET HLD SER 2000	2007/09/21	8 250	21JUN01	21JUN01	1 000000	
WB1H	558 77,823 070	77 823 07	77,217 40	605 67		00	605 67
WB1H	559 242,533 720	242,533 72	240,634 67	1,899 05	21JUL01	1 000000	1,899 05
WB1H	117 264,210 840	264,210 84	258,565 11	5,645 73	21SEP01	1 000000	5,645 73
WB1H	CXL 117 -264,210 840	-264,210 84	258,565 11	-5,645 73	21SEP01	1 000000	-5,645 73
54239QAB8	TOTAL	320,356 79	317,852 07	2,504 72 L		00	2,504 72 L
54239QAD4	LONG BEACH ASSET HLD SER 2001	2008/08/26	1 000	25AUG01	25AUG01	1 000000	
WB1Z	361 207,567 170	207,567 17	207,567 17	00		00	00
WB1Z	519 293,528 630	293,528 63	293,528 63	00	25SEP01	1 000000	00
WB1Z	767 338,060 310	338,060 31	338,060 31	00	25OCT01	1 000000	00
WB1Z	250 345,777 510	345,777 51	345,777 51	00	25NOV01	1 000000	00
54239QAD4	TOTAL	1,184,933 62	1,184 933 62	00		00	00
542516AA7	LONG BEACH NIM TR 2000 3 NT	2007/12/21	7 750	21DEC01	21DEC01	1 000000	
WB1Z	435 1,691,578 840	1,691,578 84	1,701,208 68	-9,629 84		00	-9,629 84
WB1Z	CXL 435 -1 691,578 840	1,691,578 84	-1 701,208 68	9,629 84	21DEC01	1 000000	9,629 84

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB1Z	549 1,691,578 840	1 887,336 81	1,701,208 68	186,128 13	21DEC01	1 000000	186,128 13
542516AA7	TOTAL	1,887,336 81	1,701,208 68	186,128 13 L		00	186,128 13 L
544783116	SOUTH KOREA REPUBLIC 0 875PCT	2008/04/15	0 875	10JAN01	16JAN01	1 000000	
WB1M	535 450,000 000	488,475 00	465,510 60	22,964 40		00	22,964 40
WB1M	141 350,000 000	379,750 00	360,411 04	19,338 96	29JAN01	1 000000	19,338 96
WB1M	431 250,000 000	274,750 00	250,582 15	24,167 85	08FEB01	1 000000	24,167 85
WB1M	222 250,000 000	276,875 00	250,578 63	26,296 37	02MAR01	1 000000	26,296 37
WB1M	151 2,000,000 000	2,225,000 00	2,004,600 89	220 399 11	26MAR01	1 000000	220,399 11
WB1M	303 350,000 000	389,200 19	350,338 94	16,461 14	24MAY01	1 000000	16,461 14
WB1M				22,400 11	30MAY01	00	22,400 11
WB1M	CXL 303 -350,000 000	-389,200 19	-350,338 94	-16,461 14	24MAY01	1 000000	-16,461 14
WB1M				22,400 11	30MAY01	00	-22,400 11
WB1M	308 350,000 000	389,200 00	350,338 94	16 461 06	24MAY01	1 000000	16,461 06
WB1M				22,400 00	30MAY01	00	22,400 00
WB1M	462 1,850,000 000	2 140,080 00	1,935 418 39	178,497 75	14DEC01	1 000000	178,497 75
WB1M					20DEC01	00	

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
						26,163 86		00	26,163 86
544783114	TOTAL		2,529,280 00	2,285,757 33		194 958 81 L		00	194,958 81 L
			6,174,130 00	5,617,440 64		361,730 55 S		00	361,730 55 S
548159115	BCO NACIONAL DES	USD1000	1 2008/06/16	1 000		220C101	04DEC01	1 000000	
.. WB1M ..	428	1,949,250 00	2,153,985 61			204,735 61		00	-204,735 61
	2,300 000 000								
548514111	COUNTRYWIDE HOME LOA	03JUN03	2003/06/03	1 000		05MAR01	05MAR01	1 000000	
.. WB1U ..	176	215,000 00	214,511 30			488 70		00	488 70
	215,000 000								
.. WB1U ..	176	-215 000 00	214,511 30			488 70		1 000000	-488 70
	-215,000 000							00	
548514111	TOTAL		00	00		00 S		00	00 S
548574115	MIN OF FIN RUSSIA	12 75PCT	2028/06/24	12 750		10JAN01	16JAN01	1 000000	
.. WB1M ..	536	555,750 00	500,694 53			55,055 47		00	55 055 47
	650 000 000								
.. WB1M ..	144	249 250 00	231,096 11			38,153 89		1 000000	38,153 89
	300,000 000							00	
.. WB1M ..	147	440,000 00	387 790 30			52,209 70		1 000000	52,209 70
	500,000 000							00	
.. WB1M ..	363	253,437 50	219,439 70			33,997 80		1 000000	33,997 80
	250,000 000							00	
.. WB1M ..	422	1,699 687 50	1 422,426 29			240,634 15		1 000000	240,634 15
	1,750,000 000							00	
.. WB1M ..						36,627 06		00	36 627 06
.. WB1M ..	089	348,250 00	308,818 96			39,431 04		1 000000	39,431 04
								00	

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ASSET ID	SECURITY DESCRIPTION	LOT	LOCAL PRINCIPAL NET	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	SHARES/PAR	BASE	PRINCIPAL NET	LOCAL COST	BASE	LOCAL SECTY GN/LS	BASE CURR GN/LS		NET BAS SECTY GN/LS
			350,000 000						
.. WB1M ..	493	258,750 00	220,593 42			38,156 58		1 000000	38,156 58
	250 000 000							00	
.. WB1M ..	739	316,125 00	251,342 26			64,782 74		1 000000	64,782 74
	300 000 000							00	
.. WB1M ..	792	484,312 50	371 660 11			13,035 63		1 000000	13,035 63
	450,000 000							00	
.. WB1M ..						99,616 76		00	99 616 76
.. WB1M ..	461	247,500 00	208 110 41			59,389 59		1 000000	59 389 59
	250 000 000							00	
548574115	TOTAL		3,360,562 50	2,794,280 74		430,037 94 L		00	430,037 94 L
			3 716,500 00	3 121,777 75		341,052 47 S		00	341,052 47 S
549224114	NATIONSBANK CORP	FRN 7JUL2	2003/07/07	1 000		100C101	150C101	1 000000	
.. WB1U ..	457	9 991 500 00	9 997,513 91			6,013 91		00	-6,013 91
	10,000,000 000								
549463AA5	LUCENT TECHNOLOGIES	N1	2001/07/15	6 900		11JAN01	17JAN01	1 000000	
.. WB1Y ..	258	1,890 500 00	1,843,000 00			47 500 00		00	47,500 00
	1 900 000 000								
.. WB1Y ..	263	3 084,500 00	3,007 000 00			77 500 00		1 000000	77 500 00
	3 100,000 000							00	
549463AA5	TOTAL		4 975 000 00	4 850,000 00		125,000 00 L		00	125,000 00 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
551070118	INNOVA S DE RL	12 8975PC	2007/04/01	12 875	04OCT01	01NOV01	1 000000
.. WB1N ..	415	990,000 00	1,104,764 33	-114,764 33	00		-114,764 33
1,200,000 000							
551076115	CELLCO FIN MV	15PCT SNR	2005/08/01	15 800	30AUG01	31AUG01	1 000000
.. WB1N ..	370	839,290 47	839,290 48	- 01	00		- 01
800,000 000							
.. WB1N ..	370	-839,290 47	-839,290 48	30AUG01	31AUG01	1 000000	01
.. CXL ..	370			01	00		
-800,000 000							
551076115	TOTAL	00	00	00 L	00		00 L
552008117	BELL ATLANTIC FIN SE 4 25PCT S	2005/09/15	4 250	28NOV01	05DEC01	1 000000	
.. WB1H ..	595	5,018,750 00	4,964,919 07	53 830 93	00		53,830 93
5,000,000 000							
552078AP2	LYONDELL CHEMICAL CO SR SECD N	2008/12/15	9 500	30NOV01	04DEC01	1 000000	
.. WB2L ..	459	1,515,000 00	1,500,000 00	15 000 00	00		15,000 00
1,500,000 000							
55242TFF5	MENA MASTER CR CARD SER 2000	2007/07/15	1 000	16APR01	19APR01	1 000000	
.. WB1U ..	794	19,987,500 00	20,024,615 25	-37,115 25	00		-37,115 25
20,000,000 000							
552673A09	MCI COMMUNICATIONS C DEB	2027/06/15	7 125	09OCT01	12OCT01	1 000000	
.. WB2F ..	102	421,618 00	417,334 69	4,283 31	00		4,283 31
400 000 000							
552953AB7	MGM GRAND INC	SR COLL N	2008/02/06	6 875	29NOV01	06DEC01	1 000000
.. WB1H ..	607	1,030,788 00	1,066,688 92	-35 900 92	00		-35,900 92
1,100,000 000							
.. WB1H ..	607	-1,030,788 00	-1 066,688 92	29NOV01	06DEC01	1 000000	35,900 92
.. CXL ..	607			35 900 92	00		
-1,100,000 000							
.. WB1H ..	615	1,030,788 00	1,066,688 92	29NOV01	06DEC01	1 000000	-35,900 92
1,100,000 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS		
.. WB1H ..	615	-1,030,788 00	-1,066,688 92	29NOV01	06DEC01	1 000000	35,900 92
.. CXL ..	615			35 900 92	00		
-1,100,000 000							
.. WB1H ..	616	1,030,788 00	1 066 665 87	29NOV01	06DEC01	1 000000	-35 877 87
1,100,000 000				35,877 87	00		
552953AB7	TOTAL	1,030,788 00	1 066,665 87	-35,877 87 L	00		-35,877 87 L
552953AD3	MGM MIRAGE FORMERLY SR NT	2010/09/15	8 500	07NOV01	13NOV01	1 000000	
.. WB1H ..	447	327,788 80	321,594 80	6,192 00	00		6,192 00
320,000 000							
55307FA77	HL HOME EQUITY LN TR 961 ASSET	2006/06/25	1 000	25JUN01	25JUN01	1 000000	
.. WB1E ..	381	220,628 78	220,268 93	359 85	00		359 85
220,628 780							
553083AP1	HMCA AUTO OWNER TR 1999 1 AS	2005/07/15	5 500	15SEP01	15SEP01	1 000000	
.. WB1F ..	767	36 705 62	36 446 16	259 46	00		259 46
36,705 620							
.. WB1F ..	680	36,705 62	36,313 40	17SEP01	17SEP01	1 000000	392 22
36 705 620				392 22	00		
.. WB1F ..	680	-36,705 62	36,313 40	17SEP01	17SEP01	1 000000	-392 22
.. CXL ..	680			-392 22	00		
-36,705 620							
553083AP1	TOTAL	36,705 62	36,446 16	259 46 L	00		259 46 L
553083AS5	HMCA AUTO OWNER TR 1999 2 AS	2002/06/15	6 500	15JUN01	20JUN01	1 000000	
.. WB1F ..	479	30,153 99	30,114 19	39 80	00		39 80
30,154 050							
554273AA0	MACDERMID INC	SR SUB NT	2011/07/15	9 125	20AUG01	25AUG01	1 000000
.. WB1J ..	092	3 940,398 00	3,940 602 94	-204 94	00		-204 94
3 960 000 000							

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY CN/LS NET BAS SECY GN/LS
556320112	LEHMAN BROTHERS HLDG 3AUG03 US 2003/08/03 1 000		05OCT01	11OCT01	1 000000
.. WB1Y ..	341 7,170,552 00	7,185,646 51	-15,094 51	00	-15,094 51
7,200 000 000					
560904AF1	MALAYSIA NT 2011/07/15 7 500		03JUL01	09JUL01	1 000000
.. WB1S ..	192 582 011 40	568,464 60	21 546 80	00	21,546 80
590,000 000					
.. WB1S ..	420 202,300 00	200,991 08	18SEP01 1 308 92	25SEP01	1 000000
200,000 000				00	1 308 92
.. WB1S ..	638 751 462 50	758 958 71	26NOV01 -7,496 21	29NOV01	1 000000
725 000 000				00	-7,496 21
560904AF1	TOTAL	1,535 773 90	1,520 414 39	15 359 51 S	00
-----					15 359 51 S
563108112	MEXICO (UNITED MEXIC 10 375PCT 2009/02/17 10 375		04OCT01	10OCT01	1 000000
.. WB1N ..	418 993,150 00	946 532 67	46,617 33	00	46,617 33
900 000 000					
566306AA4	MARCONI PLC 00 2010/09/15 7 750		01OCT01	04OCT01	1 000000
.. WB1H ..	157 313 600 00	955,965 42	-642,365 42	00	-642 365 42
980 000 000					
.. WB1H ..	158 188,500 00	635,165 84	01OCT01 -446,665 84	04OCT01	1 000000
650 000 000				00	446 665 84
566306AA4	TOTAL	502 100 00	1,591,131 26	-1 089,031 26 L	00
-----					-1 089 031 26 L
567447110	BRAZIL (FED REP OF) 11 625PCT 2004/04/15 11 625		11DEC01	18DEC01	1 000000
.. WB1A ..	027 25,525 000 00	25,496 480 80	-171 480 80	00	-171 480 80
25 000,000 000					

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY CN/LS NET BAS SECY GN/LS
568174119	CABLEVISION S A 13 75PCT 2009/05/01 13 750		30AUG01	31AUG01	1 000000
.. WB1N ..	364 1,326,261 68	1,326,261 70	- 02	00	- 02
1,350,000 000					
.. WB1N ..	CXL 364 1 326 261 68	-1 326,261 70	30AUG01 02	31AUG01	1 000000
-1,350,000 000				00	02
.. WB1N ..	365 1,035,875 06	1,035,875 07	30AUG01 - 01	31AUG01	1 000000
1 050,000 000				00	- 01
.. WB1N ..	CXL 365 1 035 875 06	-1,035,875 07	30AUG01 01	31AUG01	1 000000
1 050,000 000				00	01
.. WB1N ..	366 290 386 62	290,386 63	30AUG01 - 01	31AUG01	1 000000
300,000 000				00	- 01
.. WB1N ..	CXL 366 290,386 62	-290,386 63	30AUG01 01	31AUG01	1 000000
-300,000 000				00	01
.. WB1N ..	367 1,035,875 07	1 035,875 07	30AUG01 00	31AUG01	1 000000
1,050 000 000				00	00
.. WB1N ..	368 290 386 63	290,386 63	30AUG01 00	31AUG01	1 000000
300,000 000				00	00
568174119	TOTAL	1 326,261 70	1 326,261 70	00	00
-----					00
	00	00	00 L	00	00 L
573657116	FIRST USA BANK NA FRN 21JUL 2004/07/21 1 000		01OCT01	04OCT01	1 000000
.. WB1U ..	423 15,967,070 43	16,003 350 91	36 280 48	00	-36,280 48
16,000,000 000					

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE	BASE	CURR GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
57773AAC6	MAXCOM TELECOMUNICAC SR HT SER 2007/04/01 13 750		110CT01	260CT01	1 000000		
** WB1N **	429 271,250 00	1,524,624 86	-1,253,374 86		00		-1,253,374 86
1,550,000 000							
580135CA7	MCDONALDS CORP RESEY PUT 2002/06/23 6 000		02NOV01	07NOV01	1 000000		
** WB1U **	572 4,885,684 50	4,817,077 06	68,407 44		00		68,407 44
4,775,000 000							
580189111	BRAZIL REPUBLIC OF 14 SPCT 1 2009/10/15 14 500		040CT01	100CT01	1 000000		
** WB1N **	416 2,293,750 00	2,733,417 55	439,667 55		00		-439,667 55
2 500,000 000							
585500AE4	MELLON AUTO GRANTOR SER 2000 2007/07/15 6 390		03APR01	06APR01	1 000000		
** WB1Q **	311 522,833 16	512,032 97	10,800 19		00		10,800 19
512,071 650							
** WB1Q **	311 -522,833 16	512 032 97	-10,800 19		00		-10,800 19
CXL 311 -512,071 650							
** WB1Q **	390 522,833 16	512,033 00	10 800 16		00		10,800 16
512,071 680							
585500AE4	TOTAL	522 833 16	512,033 00	10 800 16 S		00	10,800 16 S
585510CJ7	MELLON FINL CO NT 2002/09/16 1 000		21AUG01	24AUG01	1 000000		
** WB1U **	198 20,075,060 00	20,048,359 29	26,700 71		00		26,700 71
20,000,000 000							
** WB1U **	523 11,444,344 00	11,426,392 40	17,953 60		00		17,953 60
11,400,000 000							
585510CJ7	TOTAL	11,444 344 00	11,426,392 40	17,953 60 L		00	17,953 60 L

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SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/L	BASE	BASE	CURR GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/L				
58962FAG5	DERIDIAN FDG CO MTN BK E 2005/04/20 1 000		19SEP01	24SEP01	1 000000		
** WB1U **	365 14,962,500 00	14,989,376 31	-26,876 31		00		-26,876 31
15,000,000 000							
589929TK4	MERRILL LYNCH MTG IN MTG LN AS 2017/03/20 6 210		01MAY01	22MAY01	1 000000		
** WB1E **	491 5 301 34	5,299 35	1 99		00		1 99
5,301 340							
590185F56	MERRILL LYNCH + CO I TR 00620 2002/04/22 1 000		10JUL01	13JUL01	1 000000		
** WB1U **	460 14,017,220 00	14,002,104 01	15,115 99		00		15,115 99
14,000,000 000							
** WB1U **	177 8 008,640 00	8,001,040 89	7,599 11		00		7,599 11
8,000,000 000							
** WB1U **	527 8,005,680 00	8,000,480 31	5,199 69		00		5,199 69
8 000,000 000							
590185F58	TOTAL	8,005,680 00	8,000,480 31	5 199 69 L		00	5,199 69 L
22,025 860 00		22,003,144 90	22,715 10 S		00		22,715 10 S
59018YAB7	MERRILL LYNCH+CO MTN TRANCHE T 2002/01/28 1 000		05JUN01	08JUN01	1 000000		
** WB1U **	698 10,009,500 00	10,000,244 80	9 255 20		00		9,255 20
10,000,000 000							
590188JC3	MERRILL LYNCH + CO I MT FLTC R 2003/06/24 1 000		010CT01	040CT01	1 000000		
** WB1U **	427 12,982,344 91	13,004,052 89	-21,707 98		00		-21,707 98
13,000,000 000							

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
59304BAX9	MEXICO UNITED MEXICA DISC BD	2026/05/15 11 500	18JUL01	23JUL01 1 000000	
.. WB1H ..	374 1,242,500 00	1,161 837 33	80,662 67	00	80,662 67
1,000,000 000					
.. WB1H ..	439 3,738 000 00	3,687 509 76	26JUL01 50 490 74	31JUL01 1 000000	50,490 74
3 000 000 000				00	
59304BAX9	TOTAL	4,980,500 00	131 153 41 L	00	131,153 41 L
-----		4,849,344 59			
59304BGC5	MEXICO UNITED MEXICA BD	2009/02/17 10 375	16JAN01	19JAN01 1 000000	
.. WB1H ..	262 206,941 73	202 782 88	4,158 85	00	4,158 85
190,000 000					
.. WB1H ..	283 141 700 00	138 664 59	17JAN01 3 035 41	22JAN01 1 000000	3 035 41
130,000 000				00	
.. WB1H ..	298 87,200 00	85 256 40	18JAN01 1 943 60	23JAN01 1 000000	1 943 60
80 000 000				00	
.. WB1H ..	378 176 640 00	170,671 15	30 JAN01 5 968 85	02FEB01 1 000000	5,968 85
160 000 000				00	
.. WB1H ..	571 143,130 00	139 282 19	13FEB01 3 847 81	16FEB01 1 000000	3,847 81
130,000 000				00	
.. WB1H ..	679 54,875 00	53 558 01	27FEB01 1,316 99	02MAR01 1 000000	1,316 99
50,000 000				00	
.. WB1H ..	688 153 860 00	151,786 83	28FEB01 2,573 17	05MAR01 1 000000	2,573 17
140 000 000				00	
.. WB1H ..	411 110 450 00	2009/02/17 10 380 108 645 93	01MAY01 1 804 07	04MAY01 1 000000	1 804 07
100 000 000				00	
.. WB1H ..	CXL 411 -110 450 00	-108 645 93	01MAY01 1 804 07	04MAY01 1 000000	-1 804 07
100,000 000				00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	412 132 600 00	130,375 11	01MAY01 2 224 89	04MAY01 1 000000	2,224 89
120 000 000				00	
.. WB1H ..	413 220 800 00	217,291 86	01MAY01 3 508 14	04MAY01 1 000000	3,508 14
200 000 000				00	
.. WB1H ..	471 110 450 00	108,645 92	01MAY01 1 804 08	07MAY01 1 000000	1,804 08
100 000 000				00	
59304BGC5	TOTAL	1,428,196 73	30 381 79 L	00	30,381 79 L
-----		1,397 814 94			
59304BBN0	MEXICO UNITED MEXICA GLOBAL BD	2019/12/30 8 125	18JUN01	21JUN01 1 000000	
.. WB1Q ..	379 1 902 500 00	1 885,070 85	17,429 15	00	17,429 15
2 000 000 000					
59832WAF6	MIDWEST GENERATION I PASSTHRU	2016/01/02 8 560	07DEC01	12DEC01 1 000000	
.. WB2L ..	501 221,625 00	222,765 76	-1,140 76	00	-1,140 76
225 000 000					
60467PAN6	MIRANT AMERICAS GENE SR NT 144	2021/10/01 8 500	12DEC01	17DEC01 1 000000	
.. WB2L ..	544 20 000 00	25,518 69	-5 518 69	00	-5 518 69
25 000 000					
607059BL5	MOBIL CORP PASS THRU	2000/01/02 5 740	02JAN00	03JAN00 1 000000	
.. WB1A ..	271 5,770,000 00	5,761,979 70	8,020 30	00	8,020 30
5,770 000 000					
.. WB1A ..	CXL 781 -5,770 000 00	-5,761 979 70	02JAN00 8 020 30	02JAN00 1 000000	-8,020 30
-5,770,000 000				00	
607059BL5	TOTAL	00	00 L	00	00 L
-----		00			
61745EMM0	MORGAN STANLEY DEAN TRANCHE T	2001/02/28 5 875	28FEB01	28FEB01 1 000000	
.. WB1U ..	131 25 240,275 00	24,520 000 00	720 275 00	00	720,275 00
24 520,000 000					

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WILLIAM H GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Statement 28

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET			BASE SECY GN/LS			NET BAS SECY GN/LS
61745ENQ0	MORGAN STANLEY DEAN TRANCHE 1	2002/04/22	1 000	05JUN01	08JUN01	1 000000	
** WB1U **	696	20,155,533 33	20,001,723 79	153 809 54		00	153,809 54
20,000,000 000							
** WB1U **	CXL 696	-20,155,533 33	-20,001,723 79	-153,809 54	05JUN01	08JUN01	1 000000
-20 000,000 000						00	-153,809 54
** WB1U **	697	20,039,000 00	20,001,723 79	37,276 21	05JUN01	08JUN01	1 000000
20,000,000 000						00	37,276 21
** WB1U **	526	10,008,600 00	10,000,482 45	8,117 55	23OCT01	26OCT01	1 000000
10,000,000 000						00	8,117 55
61745ENQ0	TOTAL	10,008,600 00	10,000,482 45	8,117 55 L		00	8,117 55 L

	20,039,000 00	20 001,723 79		37,276 21 S		00	37,276 21 S
61745EPA3	MORGAN STANLEY DEAN TRANCHE 1	2003/02/21	1 000	09AUG01	14AUG01	1 000000	
** WB1Z **	741	10 017 800 00	10,019 569 42	-1,769 42		00	-1,769 42
10,000,000 000							
61745MER0	MORGAN STANLEY CAP 1 COML MTG	2008/03/15	6 250	15OCT01	15OCT01	1 000000	
** WB2F **	108	14,921 06	15,475 21	-554 15		00	-554 15
14,921 060							
61745MFF5	MORGAN STANLEY CAP 1 COML MTG	2007/01/15	6 190	01FEB01	01FEB01	1 000000	
** WB1E **	540	00	9 038 34	-9,038 34		00	-9,038 34
9,194 690							
617993900	MORGAN GUARANTY TRUST	2001/11/21	14 000	07FEB01	08FEB01	1 000000	
** WB1U **	661	123,193 00	500,000 00	376,807 00		00	-376,807 00
500,000 000							

STATE STREET

WILLIAM H GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
61910DFJ6	MORTGAGE CAP FDG INC 1998 MCS	2031/11/18	6 001	18DEC01	18DEC01	1 000000
** WB2L **	588	5,593 18	5 855 79	-262 61	00	-262 61
	5,593 180					
61910DFK3	MORTGAGE CAP FDG INC 1998 MCS	2031/11/18	6 337	03MAY01	08MAY01	1 000000
** WB1Q **	564	252,265 63	240,156 07	12,109 56	00	12,109 56
	250,000 000					
620076AR0	MOTOROLA INC	2010/11/15	7 625	12FEB01	15FEB01	1 000000
** WB1H **	544	353,171 60	339,008 09	14,163 51	00	14,163 51
	340,000 000					
620076AS8	MOTOROLA INC	2006/02/01	6 750	19DEC01	26DEC01	1 000000
** WB2J **	677	1 481,250 00	1,500,000 00	-18,750 00	00	-18,750 00
	1,500,000 000					
62874FAA7	NATIONSBANK CAP TR 1 CAP SECS	2027/01/15	1 000	15MAR01	15MAR01	1 000000
** WB1H **	037	449,080 00	473,679 70	-24 599 70	00	-24,599 70
	500,000 000					
628931AB3	NBD	2024/11/01	8 250	06NOV01	09NOV01	1 000000
** WB2F **	129	1,760,175 00	1 664,790 00	95,385 00	00	95,385 00
	1,500,000 000					
629377AL6	NRG ENERGY INC	2031/04/01	8 625	06DEC01	11DEC01	1 000000
** WB2L **	494	194 571 30	197,465 10	-2,893 80	00	-2,893 80
	210,000 000					
** WB2L **	502	210,240 70	216,272 63	07DEC01	12DEC01	1 000000
	230,000 000			-6,031 93	00	-6,031 93
629377AL6	TOTAL	404 812 00	413,737 73	-8,925 73 L	00	-8,925 73 L

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
63743HCW0	NATIONAL RURAL UTILS TRANCHE 1	2001/07/20	1 000	12JUL01	16JUL01	1 000000
.. WB1Z ..	394	1,000,000 00	999,994 43	5 57	00	5 57
1,000,000 000						
.. WB1U ..	645	25,303,175 32	25,000 000 00	20JUL01	20JUL01	1 000000
25,000,000 000				303,175 32	00	303,175 32
.. WB1U ..	645	-25,303,175 32	25,000,000 00	20JUL01	20JUL01	1 000000
-25 000,000 000				-303,175 32	00	-303,175 32
63743HCW0	TOTAL					
-----	1,000,000 00	999 994 43	5 57 L	00	5 57 L	
	00	00	00 S	00	00 S	
638585AA7	NATIONSBANK CORP	2002/06/15	8 125	31AUG01	06SEP01	1 000000
.. WB1Y ..	211	5,171,450 00	5,077,279 03	94,170 97	00	94,170 97
5,000,000 000						
.. WB1Z ..	296	16,367,639 25	16,355 889 89	31AUG01	06SEP01	1 000000
15,825 000 000				11,749 36	00	11,749 36
638585AA7	TOTAL					
-----	21,539 089 25	21,433,168 92	105,920 33 L	00	105,920 33 L	
638585AD1	NATIONSBANK CORP	2005/02/15	6 875	24SEP01	28SEP01	1 000000
.. WB2J ..	311	1 597 245 00	1,581,453 59	15,791 41	00	15,791 41
1,500,000 000						
638585BG3	NATIONSBANK CORP SR NT	2005/05/15	6 375	30JAN01	02FEB01	1 000000
.. WB1H ..	416	3 101,457 00	3,036,801 55	64,655 45	00	64,655 45
3,100 000 000						
63859HAA0	ABS NATIONSBANK	2027/10/20	1 000	20SEP01	20SEP01	1 000000
.. WB1Z ..	008	209,404 84	209 437 56	-32 72	00	-32 72
209,404 840						
.. WB1Z ..	009	125,988 89	126,008 58	23OCT01	23OCT01	1 000000
125,988 890				-19 69	00	-19 69

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
63859HAA0	TOTAL	335,393 73	335 446 14	-52 41 L	00	-52 41 L
63934VBB5	NAVISTAR FINL OWNER A ASSET B	2003/03/17	6 820	19DEC01	19DEC01	1 000000
.. WB1U ..	773	206,398 27	206 390 90	7 37	00	7 37
	206 398 350					
64114DAD2	NETIA HLDGS II BV GTD SR NT	2009/06/15	13 125	30NOV01	05DEC01	1 000000
.. WB1H ..	449	175 000 00	981 993 19	-806,993 19	00	-806 993 19
	1,000,000 000					
649714UR6	NEW YORK NY CITY TRA RESIDUAL	2023/11/01	1 000	09AUG01	24AUG01	1 000000
.. WB1E ..	071	892,180 00	743,729 91	148,450 09	00	148,450 09
	1,000,000 000					
.. WB1E ..	071	-892,180 00	-743,729 91	09AUG01	24AUG01	1 000000
	-1,000,000 000			-148,450 09	00	-148,450 09
.. WB1E ..	189	892,180 00	743,729 91	09AUG01	24AUG01	1 000000
	1,000,000 000			148,450 09	00	148,450 09
.. WB1E ..	189	-892,180 00	-743,729 91	09AUG01	24AUG01	1 000000
	-1,000,000 000			-148,450 09	00	-148 450 09
.. WB1E ..	194	892,180 00	743 729 91	09AUG01	24AUG01	1 000000
	1,000 000 000			148,450 09	00	148,450 09
.. WB1E ..	194	-892,180 00	-743 729 91	09AUG01	24AUG01	1 000000
	-1,000,000 000			-148,450 09	00	-148,450 09
.. WB1E ..	204	892 226 85	743,729 91	09AUG01	24AUG01	1 000000
	1,000 000 000			148 496 94	00	148,496 94
.. WB1E ..	204	-892,226 85	743,729 91	09AUG01	24AUG01	1 000000
	-1,000,000 000			148 496 94	00	-148,496 94
.. WB1E ..	274	892,180 00	743,729 91	09AUG01	30AUG01	1 000000
	1,000 000 000			148,450 09	00	148,450 09

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB1E **	786 1,000,000 000	892,180 00	743,495 40	148,684 60	09AUG01 14AUG01	1 000000 00	148,684 60	148,684 60
WB1E **	CXL 786 -1,000,000 000	-892,180 00	743,495 40	-148,684 60	09AUG01 14AUG01	1 000000 00	-148,684 60	-148,684 60
WB1E **	792 1,000,000 000	892,180 00	743,495 40	148,684 60	09AUG01 14AUG01	1 000000 00	148,684 60	148,684 60
WB1E **	CXL 792 -1,000,000 000	-892,180 00	-743,495 40	-148,684 60	09AUG01 14AUG01	1 000000 00	-148,684 60	-148,684 60
649716UR6	TOTAL	892,180 00	743,729 91	148,450 09 1		00	148,450 09 1	
651190BL6	NEWELL COMPANY	TRANCHE 1	2003/03/24	1 000	29NOV01	04DEC01	1 000000	
WB1U **	693 25,000,000 000	24,738,000 00	25,000,000 00	-242,000 00		00	-242,000 00	
652478AF5	NEWS AMER HLDGS INC		2012/10/15	10 125	28NOV01	03DEC01	1 000000	
WB1Y **	543 2,375,000 000	2,631,310 00	2,571,610 04	59,699 96		00	59,699 96	
652482AX8	NEWS AMER INC	GTD SR DE	2020/11/30	7 625	25JAN01	30JAN01	1 000000	
WB1H **	346 210,000 000	195,472 20	190,748 08	4,724 12		00	4,724 12	
653522BV3	NIAGARA MOHAWK PWR CORP		2001/10/01	9 250	01FEB01	07FEB01	1 000000	
WB1Y **	326 1,175,000 000	1,200,438 75	1 192,399 57	8,039 18		00	8 039 18	
653522DE9	NIAGARA MOHAWK PWR C SR NT SER	2001/07/01	7 125	09NOV00	14NOV00	1 000000		
WB1H **	CXL 525 378,048 750	-378,048 75	376,717 43	-1,331 32		00	-1,331 32	
WB1H **	525 378,048 750	378,048 75	382,942 26	-4,893 53	09NOV00 16NOV00	1 000000 00	-4 893 53	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
653522DE9	TOTAL	00	6,224 85	-6,224 85 1		00	-6,224 85 1	
653522DG4	NIAGARA MOHAWK PWR C SR NT SER	2003/07/01	7 375	05APR01	10APR01	1 000000		
WB1Z **	065 1,323,170 630	1,367,761 48	1,362,391 30	5,370 18		00	5,370 18	
653522DJ8	NIAGARA MOHAWK PWR C SR NT SER	2008/10/01	7 750	19MAR01	22MAR01	1 000000		
WB1H **	067 710,000 000	746,941 30	751 845 49	-4,904 19		00	-4,904 19	
653522DM1	NIAGARA MOHAWK PWR C SR NT	2004/10/01	5 375	02OCT01	05OCT01	1 000000		
WB1Z **	573 15 000,000 000	15,096 300 00	14,992,992 03	103,307 97		00	103,307 97	
65473MAC6	NISSAN AUTO LEASE TR SR 2000 A	2003/05/20	7 800	24OCT01	29OCT01	1 000000		
WB1Z **	733 40,000,000 000	41,350,000 00	41,162,563 35	187,436 65		00	187,436 65	
654737AC9	NISSAN AUTO RECEIVAB 1998 ASSE	2004/04/15	5 450	15DEC01	18DEC01	1 000000		
WB1F **	260 126,121 880	126,121 95	124,934 35	1,187 60		00	1,187 60	
WB1Z **	335 2,425 420 890	2,425,421 30	2,433,478 04	-8,056 74	15DEC01 15DEC01	1 000000 00	-8 056 74	
654737AC9	TOTAL	2,551,543 25	2,558,412 39	-4,869 14 1		00	-4 869 14 1	
65474AAB3	NISSAN AUTO RECEIVAB SER 1999	2003/09/15	6 120	15MAY01	15MAY01	1 000000		
WB1F **	074 65,932 060	65,932 06	65,805 44	126 62		00	126 62	
WB1F **	CXL 074 -65,932 060	-65,932 06	65,805 44	-126 62	15MAY01 15MAY01	1 000000 00	126 62	
WB1F **	090 65,932 100	65,932 06	65,729 06	203 00	15MAY01 203 00	1 000000 00	203 00	

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
65474AAB3	TOTAL					
	65.932 06	65.729 06		203 00 L	00	203 00 L
65474BAB1	NISSAN AUTO RECEIVAB SER 2000	2002/05/15	6 730	18SEP01	18SEP01	1 000000
.. WB1F ..	679	31 709 20	31.690 45	18 75	00	18 75
	31,709 200					
65474MAA9	NISSAN AUTO RECEIVAB 2000 C AS 2001/11/15	6 700		15AUG01	15AUG01	1 000000
.. WB1U ..	132	91.843 30	91.843 35	- 05	00	- 05
	91.843 350					
65535KAA0	NOMURA DEPOSITOR TR COML MTC	2003/01/15	1 000	17JUL01	20JUL01	1 000000
.. WB1Z ..	659	64,296 58	64,266 44	30 14	00	30 14
	64,296 580					
.. WB1Z ..	CXL 659	-64,296 58	-64,266 44	30 14	00	-30 14
	-64,296 580					
.. WB1Z ..	532	64,296 58	64,266 57	30 01	00	30 01
	64 296 580					
.. WB1Z ..	CXL 532	-64,296 58	64,266 57	30 01	00	-30 01
	-64,296 580					
65535KAA0	TOTAL					
-----	00	00		00 L	00	00 L
655356JF1	NOMURA ASSET SECS CO COML MTC	2030/03/15	6 590	09JUL01	12JUL01	1 000000
.. WB1H ..	276	5,086,914 07	5,100,439 01	13,524 94	00	-13,524 94
	5,000 000 000					
.. WB1H ..	CXL 276	-5,086 914 07	5 100 439 01	13,524 94	00	13,524 94
	-5,000,000 000					
.. WB1H ..	497	5,086,914 07	5,102,135 60	-15 221 53	00	-15 221 53
	5 000,000 000					

 STATEMENT
 11/1/01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS	
655356JF1	TOTAL		5.086 914 07	5.102 135 60	-15,221 53 L	00	-15,221 53 L
655844AD0	NORFOLK SOUTHN CORP NT	2002/05/01	6 950	25JUL01	30JUL01	1 000000	
.. WB1Y ..	048	8,899,417 60	8 743,155 48	156,262 12	00	156,262 12	
	8 740 000 000						
.. WB1A ..	745	1,003 895 29	1 005 632 79	-1,737 50	00	-1,737 50	
	1,000,000 000						
.. WB1A ..	CXL 745	-1,003 895 29	-1,005 632 79	1,737 50	00	1,737 50	
	-1,000 000 000						
655844AD0	TOTAL		8,899,417 60	8,743,155 48	156 262 12 L	00	156,262 12 L
655844AJ7	NORFOLK SOUTHN CORP NT	2027/05/15	7 800	30NOV01	05DEC01	1 000000	
.. WB2L ..	463	141 661 00	144,206 08	-2,545 08	00	-2,545 08	
	130 000 000						
664397ADB	NORTHEAST UTILS NT FLTG R	2003/02/28	1 000	06MAR01	09MAR01	1 000000	
.. WB1Y ..	392	10,001 650 00	10 000,000 00	1,650 00	00	1,650 00	
	10 000 000 000						
667281AN9	NORTHWEST AIRLS INC NT	2004/04/07	8 520	08JUN01	13JUN01	1 000000	
.. WB1H ..	016	78,400 00	79,393 51	-993 51	00	-993 51	
	80,000 000						
.. WB1H ..	184	316,575 00	417,143 08	-100 568 08	00	100,568 08	
	420,000 000						
667281AN9	TOTAL		394,975 00	496,536 59	101 561 59 L	00	-101,561 59 L
66937RK81	NORWEST ASSET SECS C SER 1999	2029/10/25	6 500	03AUG01	03AUG01	1 000000	
.. WB1Q ..	134	9,040 06	9,084 82	44 76	00	-44 76	
	9 040 060						
.. WB1Q ..	153	8,731 44	2 236 548 56	-2,227 817 12	00	-2,227,817.12	
	2,225,551 080						

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1Q **	CXL 153	-8.731 44	-2,236,548 56	2,227,817 12	20AUG01	20AUG01	1 000000 00	2,227,817 12
	-2,225,551 080							
** WB1Q **	158	8.731 44	2,236,548 56	-2,227,817 12	20AUG01	20AUG01	1 000000 00	-2,227,817 12
	2,225,551 080							
** WB1Q **	CXL 158	-8.731 44	-2,236,548 56	2,227,817 12	20AUG01	20AUG01	1 000000 00	2,227,817 12
	-2,225,551 080							
** WB1Q **	178	8.731 44	8,774 59	-43 15	20AUG01	20AUG01	1 000000 00	-43.15
	8,731 440							
** WB1Q **	179	39,005 55	39,198 14	-192 59	27AUG01	27AUG01	1 000000 00	-192 59
	39,005 550							
** WB1Q **	337	29,094 63	29 237 20	-142 57	31OCT01	31OCT01	1 000000 00	-142 57
	29,094 630							
** WB1Q **	CXL 337	-29 094 63	29,237 20	142 57	31OCT01	31OCT01	1 000000 00	142 57
	-29,094 630							
** WB1Q **	239	18,743 72	18,835 13	-91 41	11DEC01	11DEC01	1 000000 00	-91 41
	18,743 720							
** WB1Q **	229	29,094 66	29,236 47	-141 81	15DEC01	19DEC01	1 000000 00	-141 81
	29,094 660							
** WB1Q **	246	112 865 95	113,415 39	-549 44	26DEC01	26DEC01	1 000000 00	-549 44
	112,865 950							
66937RKB1	TOTAL	217,481 38	218,544 54	-1 063 14 5			00	-1,063 14 5

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECTY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
66938FJMS	MORWEST CORP MTN BK	TRANCHE T 2001/03/15	6 250		24JAN01	29JAN01	1 000000	
** WB1U **	496	15,010,350 00	14,986,980 44	23,369 54			00	23,369 54
	15,000,000 000							
66938HAE0	MORWEST FINL INC	TRANCHE T 2001/02/15	6 200		15FEB01	15FEB01	1 000000	
** WB1U **	774	17,389,394 45	17,000,000 00	389,394 45			00	389,394 45
	17,000,000 000							
** WB1U **	CXL 774	-17,389 394 45	-17,000,000 00	-389,394 45	15FEB01	15FEB01	1 000000 00	-389,394 45
	-17,000,000 000							
** WB1U **	798	173,899,356 66	17,000,000 00	156,899,356 66	15FEB01	15FEB01	1 000000 00	156,899,356 66
	17,000,000 000							
** WB1U **	CXL 798	-173 899 356 66	-17,000,000 00	-156,899,356 66	15FEB01	15FEB01	1 000000 00	-156,899,356 66
	-17,000,000 000							
66938HAE0	TOTAL	00	00	00 5			00	00 5
670871CX7	OMI TR	2001 D SR 2009/08/15	6 000		31DEC01	31DEC01	1 000000	
** WB1Z **	531	00	77,442 02	-77,442 02			00	-77,442 02
	325,333 330							
67104RAB0	OSULLIVAN INDS INC	SR SUB NT 2009/10/15	13 375		27JUN01	02JUL01	1 000000	
** WB1J **	064	2,255,500 00	3,291,557 64	-1,036 057 64			00	-1,036,057 64
	3,470,000 000							
** WB1J **	083	3,934,500 00	6,120,589 26	-2,186 089 26	07AUG01	10AUG01	1 000000 00	-2,186,089 26
	6,450,000 000							
67104RAB0	TOTAL	6,190 000 00	9,412,146 90	-3,222,146 90 1			00	-3,222,146 90 1

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
67460BAE4	OCCIDENTE Y CARIBE C SR DISC N 2004/03/15	1 000		17APR01	20APR01	1 000000	
.. WBIM ..	324 850,750 00	627,138 29		223,611 71		00	223,611 71
1,025,000 000							
.. WBIM ..	324 -850,750 00	-627,138 29		-223,611 71		00	-223,611 71
-1,025,000 000							
.. WBIM ..	329 864,701 39	627,138 29		237,563 10		00	237,563 10
1,025,000 000							
.. WBIM ..	373 634,029 90	634,029 89		30AUG01	31AUG01	00	01
975 000 000							
.. WBIM ..	373 -634 029 90	-634 029 89		- 01		00	- 01
-975 000 000							
67460BAE4	TOTAL	864,701 39	627,138 29	237,563 10 L		00	237,563 10 L
677007BU9	OGLEBAY MORTON CO SR SUB MT 2009/02/01	10 000		14FEB01	20FEB01	1 000000	
.. WBIM ..	755 922 500 00	947,794 04		45,294 04		00	-45,294 04
1,000 000 000							
68338RAH3	ONYX ACCEP GRANTOR T 1997 2 AU 2003/10/15	6 350		16APR01	16APR01	1 000000	
.. WBIM ..	249 85,390 07	85,644 62		-254 55		00	-254 55
85,390 070							
.. WBIM ..	269 -85 390 07	-85,644 62		254 55		00	254 55
85,390 070							
.. WBIM ..	374 85 390 07	85,647 83		-257 76		00	-257 76
85,393 270							

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68338RAH3	TOTAL	85,390 07	85,647 83	-257 76 L		00	-257 76 L
68632BAH8	ORIX CR ALLIANCE REC SER 2000	2002/04/15	6 720	15JUN01	15JUN01	1 000000	
.. WBIM ..	050 584,659 95	584,659 99		- 04		00	- 04
584,659 990							
688239927	OSHKOSH TRUCK CORPOR FUNDING	2007/01/31	6 312	01OCT01	01OCT01	1 000000	
.. WBIM ..	491 1,875 00	1,873 13		1 87		00	1 87
1,875 000							
.. WBIM ..	772 1,875 00	1,873 12		31DEC01	31DEC01	00	1 88
1 875 000							
688239927	TOTAL	3 750 00	3 746 25	3 75 L		00	3 75 L
69348LX95	PNC MTG SECS CORP MTG CTF 9 2028/10/25	6 750		27NOV00	30NOV00	1 000000	
.. WBIE ..	191 1,459 336 13	1 452 279 26		7,056 87		00	7,056 87
1,531,860 140							
.. WBIE ..	279 -1 459,336 13	1,463 349 17		4 013 04		00	4 013 04
-1 531 860 130							
69348LX95	TOTAL	00	-11 069 91	11,069 91 L		00	11,069 91 L
69348RW88	PNC MTG SECS CORP MTG CTF S 2030/04/25	7 750		25JUN01	25JUN01	1 000000	
.. WBIE ..	264 550 85	537 92		12 93		00	12 93
550 850							
693597AA4	PSA CORP LTD MT DTD 14 2005/08/01	7 125		29NOV01	04DEC01	1 000000	
.. WBIM ..	606 4,193,098 75	3,993,015 82		200,082 93		00	200,082 93
3,875 000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
693611AC6 .. WB2L ..	PSEC ENERGY HLDGS IN SR NT 144 446 1,000,000 000	2011/06/15	8 500 1,034,768 14	08NOV01 241 87	28NOV01 1 000000 00	241 87
69363YAA9 .. WB2J ..	PSNH FDG LLC 500 468,515 620	2001 1 NT 2005/05/01	4 570 473,200 78	01NOV01 -4,685 16	01NOV01 1 000000 00	-4,685 16
694308EA1 .. WB1Y ..	PACIFIC GAS + ELEC CO 297 88,000 000	2002/03/01	7 875 67,957 92	25JAN01 3,242 08	30JAN01 1 000000 00	3,242 08
694308F19 .. WB1Y ..	PACIFIC GAS + ELEC C NT FLTG 456 2,000,000 000	2049/10/31	1 000 2,000,000 00	28MAR01 -310 000 00	02APR01 1 000000 00	-310,000 00
.. WB1Y ..	CXL 456 -2,000 000 000		-2,000,000 00	28MAR01 310,000 00	02APR01 1 000000 00	310 000 00
.. WB1Y ..	468 2,000,000 000		2,000,000 00	28MAR01 310,000 00	02APR01 1 000000 00	-310,000 00
.. WB1Y ..	465 600,000 000		492,000 00 600,000 00	29MAR01 -108,000 00	04APR01 1 000000 00	-108,000 00
.. WB1Y ..	549 1,870,000 000		1,271,600 00 1 870,000 00	23APR01 -598 400 00	26APR01 1 000000 00	-598,400 00
.. WB1Y ..	715 3,410,000 000		2,599 200 00 3 410,000 00	12JUN01 -1,010 800 00	15JUN01 1 000000 00	-1,010,800 00
.. WB1Y ..	716 1,920,000 000		1,363,200 00 1,920 000 00	12JUN01 -556,800 00	15JUN01 1 000000 00	-556,800 00

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
694308F19	TOTAL	7,416,800 00	10,000,000 00	-2,584,000 00 1	00	-2,584,000 00 1
702610119 .. WB1S ..	MEXICO(UTD MEX ST) 8 375PCT 636 735,000 000	2011/01/14	8 375 743,016 32	26NOV01 9,256 18	29NOV01 1 000000 00	9,256 18
.. WB1S ..	671 685,000 000		712,400 00 712,551 53	06DEC01 -151 53	11DEC01 1 000000 00	-151 53
702610119	TOTAL	1,466,672 50	1,455,567 85	9,104 65 5	00	9,104 65 5
705220AC5 .. WB1U ..	PECO ENERGY TRANSIT SR 1999 A 140 10,800,000 000	2006/03/01	1 000 10,799,742 42	01MAR01 257 58	01MAR01 1 000000 00	257 58
706448AP2 .. WB1A ..	PENEX FIM LTD NT 127 708,333 320	2007/02/15	8 450 706 426 24	15MAY01 1,907 08	22MAY01 1 000000 00	1,907 08
.. WB1A ..	CXL 127 -708,333 320		-708,333 32 -706,426 24	15MAY01 -1,907 08	22MAY01 1 000000 00	-1,907 08
.. WB1A ..	377 708,333 320		708,333 32 706,431 87	15MAY01 1,901 45	15MAY01 1 000000 00	1,901 45
.. WB1A ..	CXL 377 -708,333 320		-708,333 32 -706,431 87	15MAY01 -1,901 45	15MAY01 1 000000 00	-1,901 45
.. WB1A ..	555 708 333 320		708 333 32 706,437 49	15MAY01 1,895 83	22MAY01 1 000000 00	1,895 83
.. WB1A ..	220 010		00 01	28JUN01 - 01	28JUN01 1 000000 00	- 01
.. WB1A ..	CXL 220 - 010		00 - 01	28JUN01 01	28JUN01 1 000000 00	01

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1A ..	379 708,333 330	708 333 33	706,506 90	15AUG01 1 826 43	15AUG01 1 000000 00	1,826 43
.. WB1A ..	CXL 379 -708,333 330	-708,333 33	-706,506 90	15AUG01 -1 826 43	15AUG01 1 000000 00	-1,826 43
.. WB1A ..	556 708,333 330	708,333 33	706 506 90	15AUG01 1,826 43	15AUG01 1 000000 00	1,826 43
70644BAP2	TOTAL	1,416,666 65	1,412,944 39	3,722 26 L	00	3,722 26 L
70645JAE2	PEMEX PRDJ FDG MASTE TRANCHE 1 2011/11/15	8 000	8 000	28NOV01	03DEC01	1 000000
.. WB2I ..	080 350,000 000	350,280 00	348,479 48	1,800 52	00	1 800 52
70745B118	BRAZIL (FED REP OF) 8 875PCT	2024/04/15	8 875	27JUN01	02JUL01	1 000000
.. WB1Q ..	435 1,250,000 000	816,250 00	811,298 40	4 951 60	00	4,951 60
.. WB1Q ..	436 750,000 000	492,375 00	488 471 07	27JUN01 3,903 93	02JUL01 1 000000 00	3,903 93
70745B118	TOTAL	1,308,625 00	1,299 769 47	8,855 53 S	00	8,855 53 S
70854B115	MEXICO (USD MEX ST) 8 125PCT	2019/12/30	8 125	23MAY01	29MAY01	1 000000
.. WB1Q ..	795 75 000 000	70,350 00	66 328 00	4 022 00	00	4 022 00
.. WB1Q ..	796 75,000 000	70,640 63	66,328 00	23MAY01 4,312 63	29MAY01 1 000000 00	4,312 63
.. WB1Q ..	366 325 000 000	309,156 75	287,449 68	18JUN01 21 686 57	21JUN01 1 000000 00	21,686 57

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
70854B115	TOTAL	450,144 88	420,125 68	30,021 20 S	00	30 021 20 S
709620AC2	PENIACON INC	SR SUB NT 2009/04/01	12 250	25OCT01	30OCT01	1 000000
.. WB1J ..	136 12,900 000 000	3,160,500 00	5 418 624 79	2,258 124 79	00	-2,258,124 79
713448BE7	PEPSICO INC	SR MT DTD 2004/09/15	4 500	10SEP01	13SEP01	1 000000
.. WB1Z ..	393 7,000 000 000	7,026,320 00	6,996,850 00	29,470 00	00	29 470 00
713665AE7	PEREZ COMPANC S A	MT 144A 2006/05/01	9 000	30AUG01	31AUG01	1 000000
.. WB1N ..	375 1,200,000 000	1,080,339 54	1,080,339 55	- 01	00	- 01
.. WB1N ..	CXL 375 -1 200 000 000	1,080,339 54	-1,080 339 55	30AUG01 01	31AUG01 1 000000 00	01
713665AE7	TOTAL	00	00	00 L	00	00 L
716007112	EGYPT (ARAB REPUBLIC) 8 75PCT	1 2011/07/11	8 750	02JUL01	09JUL01	1 000000
.. WB1S ..	187 610 000 000	615,185 00	609 274 10	5,910 90	00	5,910 90
716540AM4	PETROLEOS MEXICANOS GLOBAL GT	2027/09/15	9 500	30NOV01	05DEC01	1 000000
.. WB2I ..	095 500 000 000	536,250 00	517 500 00	18,750 00	00	18,750 00
.. WB2I ..	CXL 095 500,000 000	-536,250 00	-517,500 00	30NOV01 -18,750 00	05DEC01 1 000000 00	-18 750 00
716540AM4	TOTAL	00	00	00 L	00	00 L

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71654XAL1	PETROLEOS MEXICANOS TRANCHE 1 2005/02/01 6 500			29NOV01	04DEC01	1 000000
.. WB1H ..	604 1,929,583 00	1,894,786 51		34,796 49	00	34,796 49
	1,900 000 000					
716760AA4	PETROZUATA FIN INC BD SER A 2009/04/01 7 630			14MAY01	17MAY01	1 000000
.. WB1H ..	525 153,850 00	174,621 40		-20,771 40	00	-20,771 40
	170,000 000					
.. WB1Z ..	202 1,466 562 50	1 462,500 00		4,062 50	25MAY01	1 000000
	1,625,000 000				00	4 062 50
.. WB1H ..	689 124,350 00	143 797 88		-17,447 88	25MAY01	1 000000
	140,000 000				00	-17 447 88
716760AA4	TOTAL	1,746,762 50	1,780,919 28	-34,156 78 L	00	-34,156 78 L
718286AP2	PHILIPPINES REP GLOBAL BD 2025/03/16 10 625			04OCT01	10OCT01	1 000000
.. WB1H ..	407 815 000 00	998,151 27		-183,151 27	00	-183,151 27
	1 000,000 000					
73799A9A9	POTLATCH CORPORATION TERM LOAN 2005/06/29 1 000			03OCT01	03OCT01	1 000000
.. WB1X ..	456 1,662 50	1,660 84		1 66	00	1 66
	1 662 500					
.. WB1X ..	752 1 662 50	1 660 84		31DEC01	31DEC01	1 000000
	1,662 500			1 66	00	1 66
73799A9A9	TOTAL	3 325 00	3,321 68	3 32 L	00	3 32 L
740301AB2	PRECISION PARTNERS I SR SUB NT 2009/03/15 12 000			26NOV01	29NOV01	1 000000
.. WB1J ..	169 4,835,625 00	12,939,419 86		-8,103,794 86	00	-8,103,794 86
	12,895 000 000					

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74046RFC0	PREMIER AUTO TR 1998 4 AS 2003/04/08 5 780			09AUG01	09AUG01	1 000000
.. WB1U ..	041 540,021 43	534 839 58		5,181 85	00	5,181 85
	540,021 430					
74046RFC1	PREMIER AUTO TR 1998 5 AS 2003/04/08 5 190			08SEP01	08SEP01	1 000000
.. WB1Z ..	398 998,453 82	1,003,234 22		-4,780 40	00	-4,780 40
	998 453 820					
74046RFL0	PREMIER AUTO TR 1999 1 AS 2002/11/08 5 690			11DEC01	11DEC01	1 000000
.. WB1F ..	267 74,100 32	73,801 24		299 08	00	299 08
	74,100 320					
.. WB1U ..	722 136 080 01	136 582 73		-502 72	12DEC01	1 000000
	136 080 040				00	-502 72
74046RFL0	TOTAL	74,100 32	73,801 24	299 08 L	00	299 08 L
	136,080 01	136,582 73		-502 72 S	00	502 72 S
74046RFU0	PREMIER AUTO TR SER 1999 2002/02/08 5 820			08MAR01	08MAR01	1 000000
.. WB1F ..	083 285,876 03	285 411 81		464 22	00	464 22
	285,876 030					
.. WB1F ..	083 285,876 03	-285,411 81		-464 22	08MAR01	1 000000
	285,876 030				00	-464 22
.. WB1F ..	243 285,876 06	284,910 90		965 16	08MAR01	1 000000
	285,876 060				00	965 16
.. WB1F ..	346 285,876 06	284,910 90		965 16	08MAR01	1 000000
	285 876 060				00	965 16
.. WB1F ..	346 285,876 06	-284,910 90		-965 16	08MAR01	1 000000
	285 876 060				00	-965 16

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
74046RFUD	TOTAL	285,876 06	284,910 90	965 16 L	965 16 L
74199A9C9	PRIMEDIA INC TERM LO TERM LOAN 2009/06/20 1 000		01JUL01	01JUL01	1 000000
.. WB1X ..	015	470 558 24	469,970 04	588 20	00
470,558 240					588 20
.. WB1X ..	CXL 015	-470,558 24	-469,970 04	-588 20	00
-470,558 240					-588 20
.. WB1X ..	026	470,588 24	470,000 00	588 24	00
470,588 240					588 24
.. WB1X ..	CXL 026	470,588 24	-470,000 00	-588 24	00
470 588 240					-588 24
74199A9C9	TOTAL	00	00	00 L	00 L
74199A9D7	PRIMEDIA INC TERM LOAN 2009/06/15 1 000		01JUL01	06JUL01	1 000000
.. WB1X ..	572	470 588 24	470 000 00	588 24	00
470,588 240					588 24
.. WB1X ..	773	10 000 00	9,987 50	31DEC01	1 000000
10,000 000				12 50	00
74199A9D7	TOTAL	480,588 24	479,987 50	600 74 L	600 74 L
7427188G3	PROCTER + GAMBLE CO DEBENTURE 2024/09/01 8 000		26OCT01	31OCT01	1 000000
.. WB2F ..	122	1,496 875 00	1 465 062 50	31 812 50	00
1,250,000 000					31 812 50
74814RKP7	QUEBEC PROV FDA 2003/04/15 8 800		22MAR01	30MAR01	1 000000
.. WB1Y ..	463	4,303 240 00	4 289,200 00	14 040 00	00
4,000 000 000					14 040 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
74913EAC4	QWEST CAP FDG INC GTD MT 2006/08/15 7 750		02OCT01	05OCT01	1 000000
.. WB2L ..	061	1 049,740 00	1 077 830 00	-8,090 00	00
1,000,000 000					-8,090 00
74913EAK6	QWEST CAP FDG INC GTD MT 14 2004/08/03 5 875		04OCT01	10OCT01	1 000000
.. WB2L ..	078	1,015,270 00	1,015,640 00	-370 00	00
1 000 000 000					-370 00
.. WB2J ..	712	1,512,480 00	1,511,480 81	13DEC01	1 000000
1,500 000 000			999 19	13DEC01	00
74913EAK6	TOTAL	2,527 750 00	2 527,120 81	629 19 L	629 19 L
74913EAM2	QWEST CAP FDG INC GTD MT 14 2009/08/03 7 000		04OCT01	10OCT01	1 000000
.. WB2L ..	082	1,007,070 00	1,004 450 00	2 620 00	00
1 000,000 000					2,620 00
74925LAE0	RBF FINANCE CO 2006/03/15 11 000		12JAN01	18JAN01	1 000000
.. WB1J ..	718	5,976 800 00	4 960,000 00	1,016 800 00	00
4,960,000 000					1 016,800 00
759464AG5	RELIANCE GROUP HLDGS INC 2049/11/15 9 000		15NOV00	15NOV00	1 000000
.. WB1E ..	695	-75 000 00	-750,000 00	675 000 00	00
750,000 000					675 000 00
759595AD3	REMINGTON PRODS CO SR SUB MT 2006/05/15 11 000		10OCT01	29OCT01	1 000000
.. WB1J ..	138	7,307 500 00	7 348,785 56	-41,285 56	00
7 900,000 000					-41,285 56
76030RAK2	REPUBLIC BK HOME LN SER 1998 2014/07/25 6 460		26NOV01	28NOV01	1 000000
.. WB1Z ..	241	531,974 56	533,753 96	-1,779 40	00
531,974 560					-1,779 40
.. WB1Z ..	CXL 241	531,974 56	-533,753 96	1,779 40	00
-531,974 560					1 779 40
.. WB1Z ..	293	531,974 56	533,755 29	1,780 73	00
531,975 890					-1,780 73

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** WB1Z **	CXL 293	-531,974 56	-533,755 29		26NOV01 1,780 73	28NOV01	1 000000 00	1,780 73
	-531,975 890							
** WB1Z **	295	531,974 56	533,755 29		26NOV01 -1,780 73	28NOV01	1 000000 00	-1,780 73
	531,975 890							
760308AK2	TOTAL	531,974 56	533,755 29		-1,780 73 L		00	-1,780.73 L
760947M65	RESIDENTIAL FDG MTG SER 1994	2026/09/25 7 750	10NOV01	14NOV01	1 000000			
** WB1E **	497	8,482 50	8,658 56		-176 06		00	-176 06
	8,482 500							
** WB1E **	324	14,300 97	14,597 48		25NOV01 -296 51	25NOV01	1 000000 00	-296 51
	14,300 970							
760947M65	TOTAL	22,783 47	23,256 04		-472 57 L		00	-472 57 L
760972SF7	RESIDENTIAL FDG MTG SER 1998	2013/04/25 6 500	26MAR01	26MAR01	1 000000			
** WB1Q **	209	4,602 52	4,604 67		-2 15		00	-2 15
	4,602 520							
** WB1Q **	449	4,889 05	4,891 14		25APR01 -2 09	25APR01	1 000000 00	-2 09
	4,889 050							
** WB1Q **	020	5,365 67	5,367 86		25MAY01 -2 19	25MAY01	1 000000 00	-2 19
	5,365 670							
760972SF7	TOTAL	14,857 24	14,863 67		-6 43 S		00	-6 43 S
76110VDP0	RESIDENTIAL FDG MTG SER 2000	2007/08/25 7 390	25JUL01	25JUL01	1 000000			
** WB1U **	681	273,776 84	273,532 82		244 02		00	244 02
	273,776 920							
** WB1U **	CXL 681	-273,776 84	273,532 82		25JUL01 -244 02	25JUL01	1 000000 00	-244 02
	-273,776 920							
** WB1U **	717	273,776 84	273,532 82		25JUL01 244 02	25JUL01	1 000000 00	244 02

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76110VDP0	TOTAL	273,776 84	273,532 82		244 02 S		00	244.02 S
76110YCF7	RESIDENTIAL FDG MTG S SER 1999	2029/02/25 6 000	25SEP01	25SEP01	1 000000			
** WB1U **	425	623,241 83	627,392 41		-4,150 58		00	-4,150 58
	623,241 830							
** WB1U **	CXL 425	-623,241 83	-627,392 41		25SEP01 4,150 58	25SEP01	1 000000 00	4,150 58
	-623,241 830							
** WB1U **	470	623,241 83	627,392 40		25SEP01 -4,150 57	25SEP01	1 000000 00	-4,150 57
	623,241 830							
** WB1U **	578	777,705 33	782,874 42		25OCT01 -5,169 09	02NOV01	1 000000 00	-5,169 09
	777,705 330							
** WB1U **	674	772,554 85	777,682 64		25NOV01 -5,127 79	26NOV01	1 000000 00	-5,127 79
	772,554 850							
76110YCF7	TOTAL	2,173,502 01	2,187,949 46		-14,447 45 S		00	-14,447 45 S
76110Y7U0	RESIDENTIAL FDG MTG 2001 S17	2031/08/25 6 500	25SEP01	25SEP01	1 000000			
** WB1Z **	510	1,099,083 94	1,096,161 74		2,922 20		00	2,922 20
	1,099,083 940							
76116NB74	RESOLUTION TR CORP M COML CTF	2027/05/25 7 000	27AUG01	27AUG01	1 000000			
** WB1E **	270	16,142 43	16,110 04		32 39		00	32 39
	16,142 430							
** WB1E **	029	473,693 41	472,735 28		25SEP01 958 13	25SEP01	1 000000 00	958 13
	473,693 410							
** WB1E **	722	1,851,935 43	1,848,126 31		26NOV01 3,809 12	26NOV01	1 000000 00	3,809 12
	1,851,935 430							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
76116NB74	TOTAL	2,341,771 27	2 336,971 63	4,799 64 L		00	4,799 64 L
76116MWG1	RESOLUTION TR CORP M COML PSTH 2025/04/25	8 000		01JUN01	25JUN01	1 000000	
.. WB1Z ..							
365	2,743 10	2 737 94		5 16		00	5 16
2,743 100							
.. WB1Z ..							
CXL 365	-2,743 10	-2,737 94		-5 16	25JUN01	1 000000	-5 16
-2,743 100						00	
.. WB1H ..							
260	21,944 73	21,903 46		25JUN01	25JUN01	1 000000	41 27
21,944 730				41 27		00	
.. WB1H ..							
CXL 260	-21,944 73	-21,903 46		25JUN01	25JUN01	1 000000	-41 27
21,944 730				41 27		00	
.. WB1Z ..							
332	2,743 10	2 737 98		25JUN01	25JUN01	1 000000	5 12
2,743 100				5 12		00	
.. WB1H ..							
794	10,938 10	10,917 20		30JUN01	30JUN01	1 000000	20 90
10 938 100				20 90		00	
.. WB1Z ..							
333	2,703 71	2 498 68		25JUL01	25JUL01	1 000000	5 03
2,703 710				5 03		00	
.. WB1H ..							
795	10,781 04	10 760 37		31JUL01	31JUL01	1 000000	20 67
10,781 040				20 67		00	
.. WB1Z ..							
334	2 653 42	2 648 50		25AUG01	25AUG01	1 000000	4 92
2 653 420				4 92		00	
.. WB1H ..							
796	10,580 52	10 560 19		31AUG01	31AUG01	1 000000	20 33
10 580 520				20 33		00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
76116MWG1	TOTAL	40,399 89	40,322 92	76 97 L		00	76 97 L
76116HXA3	RESOLUTION TR CORP M SER 94 J	2029/09/25	1 000	26NOV01	27NOV01	1 000000	
.. WB1E ..							
270	217 822 54	218 336 26		-513 72		00	-513 72
217,822 550							
780097AFB	ROYAL BK SCOTLAND CR PERP	2049/03/31	8 817	02OCT01	05OCT01	1 000000	
.. WB1H ..							
170	820,408 40	740,000 00		80 408 40		00	80,408 40
740,000 000							
780641AA4	ROYAL XPM NV	2005/10/01	7 500	11JAN01	17JAN01	1 000000	
.. WB1H ..							
245	1,152 680 40	1,159,293 75		-6 613 35		00	-6,613 35
1,160 000 000							
.. WB1H ..							
255	1,713 807 20	1,727,116 05		-13,308 85	18JAN01	1 000000	-13,308 85
1,730,000 000						00	
780641AA4	TOTAL	2,866,487 60	2,886,409 80	-19,922 20 L		00	-19,922 20 L
780879ABB	ROYSTER CLARK	1ST MTG M 2009/04/01	10 250	07FEB01	12FEB01	1 000000	
.. WB1J ..							
734	9,739 500 00	13,004,070 87		3 264 570 87		00	-3,264,570 87
12,900 000 000							
.. WB1J ..							
762	2,242 350 00	2,993,866 53		751,516 53	02MAR01	1 000000	-751,516 53
2,970,000 000						00	
780879ABB	TOTAL	11,981,850 00	15 997 937 40	4 016,087 40 L		00	-4,016,087 40 L
782676AB6	RUSSELL STANLEY HLDG SR SUB NT	2009/02/15	10 875	09NOV01	19NOV01	1 000000	
.. WB1J ..							
160	13,767 362 50	13,851,738 78		-84 376 28		00	84,376 28
16,205 000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
78386NEP0	SACO 1 INC	2000 3 MT	2040/09/25	1 000	01FEB01	01FEB01	1 000000
.. WBIE ..	535	00	20,817 33	-20,817 33		00	-20,817 33
	20,817 330						
.. WBIE ..	609	23,318 51	23,318 51	25JUL01	25JUL01	1 000000	00
	23,318 510			00		00	
.. WBIE ..	223	27,259 94	27,259 94	27AUG01	27AUG01	1 000000	.00
	27,259 940			00		00	
.. WBIE ..	379	26,813 36	26,813 36	25OCT01	25OCT01	1 000000	00
	26,813 360			00		00	
.. WBIE ..	313	19,102 93	19,102 93	25NOV01	25NOV01	1 000000	00
	19,102 930			00		00	
.. WBIE ..	296	21,348 03	457,698 44	25DEC01	24DEC01	1 000000	-436,350 41
	478,515 440			00		00	
.. WBIE ..	CXL 296	-21,348 03	457,698 44	25DEC01	24DEC01	1 000000	436,350 41
	-478,515 440			00		00	
.. WBIE ..	426	21,348 03	21,348 03	25DEC01	24DEC01	1 000000	00
	21,348 030			00		00	
78386NEP0	TOTAL	117,842 77	117,842 77	00		00	00
		00	20 817 33	-20,817 33 L		00	-20,817 33 L
78388RAA6	SBC GLACIER FIN LTD SER 1997	2002/09/10	1 000	17AUG01	24AUG01	1 000000	
.. WBIZ ..	092	10,975 054 54	10,974 953 55	102 99		00	102 99
	10,984,393 270						
.. WBIZ ..	CXL 092	-10,975,054 54	-10,974 953 55	17AUG01	24AUG01	-1 000000	-102 99
	-10,984,393 270			102 99		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
78388RAA6	TOTAL	00	00	00 L		00	00 L
78389RAA5	SB TREASURY CO	144A	2049/12/29	1 000	26JAN01	31JAN01	1 000000
.. WB1H ..	360	678,503 00	694,701 62	16,198 62		00	-16,198 62
	700,000 000						
78442GCT1	SLM STUDENT LN TR	2001 2 LN	2009/09/27	1 000	25OCT01	25OCT01	1 000000
.. WB2J ..	444	96,581 03	96 610 74	-29 71		00	-29 71
	96,581 030						
795452AA9	STUDENT LN MARKETING SER 1995	2004/04/25	1 000	27JUL01	27JUL01	1 000000	
.. WBIE ..	639	157,108 05	156,787 98	320 07		00	320 07
	157,108 050						
.. WBIE ..	CXL 639	-157,108 05	-156,787 98	27JUL01	27JUL01	1 000000	320 07
	-157,108 050			-320 07		00	
.. WBIE ..	690	157,108 05	156,626 53	27JUL01	01AUG01	1 000000	481 52
	157,108 120			481 52		00	
795452AA9	TOTAL	157,108 05	156 626 53	481 52 L		00	481 52 L
79548KNB7	SALOMON BROS MTG SEC MTG CTF S	2029/07/25	1 000	25JUN01	25JUN01	1 000000	
.. WBIE ..	677	119,198 87	125,296 68	6 097 81		00	-6,097 81
	119,198 870						
.. WBIE ..	679	136,282 34	143,254 08	25JUL01	25JUL01	1 000000	-6,971 74
	136,282 340			-6,971 74		00	
.. WBIE ..	253	119,198 87	119,236 11	25JUN01	25JUN01	1 000000	-37 24
	119,198 870			-37 24		00	
.. WBIE ..	CXL 253	119,198 87	-119,236 11	25JUN01	25JUN01	1 000000	37 24
	119,198 870			37 24		00	
.. WBIE ..	740	125,926 05	132,365 81	25SEP01	25SEP01	1 000000	4,439 74
	125 926 050			6,439 74		00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
79548RN87	TOTAL		381,407 26	400,916 57	-19,509 31 L	00	-19,509 31 L
79548KX29	SALOMON BROS MTG SEC CTF 2000	2008/09/15	6 905	02JUL01	09JUL01	1 000000	
.. WB1Q ..	463	403,500 00	391,380 78	12,119 22	00		12,119 22
	400,000 000						
79548KZF8	SALOMON BROS MTG SEC ASSBKD CT	2028/06/25	6 560	27DEC01	27DEC01	1 000000	
.. WB1Z ..	488	89,494 22	89,454 58	39 64	00		39 64
	89,494 250						
.. WB1Z ..	CXL 488	-89,494 22	-89,454 58	-39 64	00		-39 64
	-89,494 250						
.. WB1Z ..	489	89,494 22	89,454 58	39 64	00		39 64
	89,494 250						
79548KZF8	TOTAL		89,494 22	89 454 58	39 64 L	00	39 64 L
803895AB7	SATELITES MEXICANOS SR NT	2004/11/01	10 125	03OCT01	09OCT01	1 000000	
.. WB1M ..	406	269 700 00	390,746 94	-121,046 94	00		-121,046 94
	465 000 000						
81234CBC4	SEARS CR ACCOUNT MAS SER 1998	2005/08/15	5 800	15AUG01	15AUG01	1 000000	
.. WB1U ..	100	271 664 66	274,981 28	-3,314 62	00		-3,314 62
	271,666 730						
81747XAA3	SER 2000 IG MEDALLIO MTG BACKE	2031/07/12	1 000	12JAN01	12JAN01	1 000000	
.. WB1H ..	302	202 681 83	202,801 82	-119 99	00		-119 99
	202 681 830						
.. WB1H ..	323	191 422 14	191 535 11	-112 97	00		-112 97
	191 422 140						

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
81747XAA3	TOTAL		394,103 97	394,336 93	-232 96 L	00	-232 96 L
828709AD7	SIMMONS CO MERGED IN SR SUB NT	2009/03/15	10 250	01JUN01	06JUN01	1 000000	
.. WB1J ..	041	992,000 00	995,668 90	-3,668 90	00		-3,668 90
	992,000 000						
.. WB1J ..	042	745 000 00	747,755 38	-2,755 38	00		-2,755 38
	745,000 000						
.. WB1J ..	128	639,347 50	739 640 12	-100,292 62	00		-100,292 62
	737,000 000						
828709AD7	TOTAL		2,376,347 50	2,483,064 40	-106,716 90 L	00	-106,716 90 L
83180QAB6	SMITH BARNEY HLDGS I TRANCHE Y	2002/09/10	1 000	11JUL01	16JUL01	1 000000	
.. WB1U ..	590	5,007 375 00	5 000,543 89	6,831 11	00		6 831 11
	5 000 000 000						
833606AA4	SOCGEN REAL ESTATE C CAP SECS	2049/12/29	1 000	06NOV01	09NOV01	1 000000	
.. WB2L ..	230	159,237 00	158,675 14	561 86	00		561 86
	150,000 000						
842400DF7	SOUTHERN CA EDISON CO	2003/06/15	6 250	31JAN01	06FEB01	1 000000	
.. WB1H ..	395	897,500 00	884,064 99	13,435 01	00		13,435 01
	1,000,000 000						
842400DJ9	SOUTHERN CA EDISON C 1ST AND R	2018/10/01	6 900	25JAN01	31JAN01	1 000000	
.. WB1H ..	345	80,000 00	78,043 84	1,956 16	00		1,956 16
	100 000 000						
848503AJ7	SPIEKER PPIYS L P NT	2005/02/01	6 875	26OCT01	31OCT01	1 000000	
.. WB2J ..	462	1,457,134 00	1,446,631 19	10,502 81	00		10,502 81
	1 400,000 000						

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852060AB8 ** WB2J **	SPRINT CAP CORP 495 2,000,000 000	2003/11/15	5 700 2,019,242 84	01NOV01 27,057 16	06NOV01	1 000000 00	27,057.16
852040AHS ** WB2L **	SPRINT CAP CORP NT 064 1,000,000 000	2006/01/30	7 125 1,053,760 00	02OCT01 6,010 00	05OCT01	1 000000 00	6,010 00
860370AD7 ** WB1J **	STEWART ENTERPRISES SR SUB NT 150 980,000 000	2008/07/01	10 750 980,000 00	09NOV01 93,100 00	15NOV01	1 000000 00	93,100 00
863572L68 ** WB1Z **	STRUCTURED ASSET SEC WASH MUT 127 69,777 430	2024/06/25	1 000 69,842 84	25APR01 -65 41	25APR01	1 000000 00	-65 41
863572L68 ** WB1Z **	757 874,238 770		875,051 60	25JUL01 -812 83	25JUL01	1 000000 00	-812 83
863572L68 TOTAL	944,016 20		944 894 44	-878 24 1		00	-878 24 1
87203RAA0 ** WB1H **	SYSTEMS 2001 A T LLC ASSET PAS 785 54,155 400	2013/09/15	6 464 54,155 40	18DEC01 00	18DEC01	1 000000 00	00
872649BE7 ** WB1Y **	TRW JMC 095 10,000,000 000	2002/06/01	6 500 9,919,629 34	03AUG01 241,370 66	08AUG01	1 000000 00	241,370 66
872649BE7 ** WB1Z **	666 10,000,000 000		10,144,990 20	03AUG01 16,009 80	08AUG01	1 000000 00	16,009 80
872649BE7 TOTAL	20,322 000 00		20 044,619 54	257 380 46 1		00	257,380 46 1

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87316TAA0 ** WB1Z **	TXU ELEC CO 143 5,000,000 000	1ST MTG 8 2002/12/20	1 000 5,004,694 20	20NOV01 -4,694 20	20NOV01	1 000000 00	-4,694 20
87316BAC2 ** WB2J **	TXU CORP 497 1,500,000 000	SR NT 2006/06/15	6 375 1,523,731 30	02NOV01 30,028 70	07NOV01	1 000000 00	30,028 70
87612EAC0 ** WB1H **	TARGET CORP 129 1,940,000 000	NT 2011/01/15	6 350 1 935,720 19	15JUN01 -647 79	20JUN01	1 000000 00	-647 79
87612EAD8 ** WB1Y **	TARGET CORP 441 3,680,000 000	NT 2007/04/01	5 500 3,662,888 00	22MAR01 14,646 40	27MAR01	1 000000 00	14,646 40
878154AE3 ** WB1Z **	TEAM FLEET FING CORP 971 RENTL 155 1,507 083 320	2003/05/15	7 350 1,518,977 63	15NOV01 -11,894 31	15NOV01	1 000000 00	-11,894 31
879385AB8 ** WB2L **	TELEFONICA EUROPE BV US NT 058 1,000,000 000	2005/09/15	7 350 1,078,250 00	02OCT01 -4,970 00	05OCT01	1 000000 00	-4,970 00
879403AG8 ** WB1N **	TELEFONOS DE MEXICO SR NT 144 376 2,000,000 000	2006/01/26	8 250 1,989,300 27	30AUG01 - 01	31AUG01	1 000000 00	- 01
879403AG8 ** WB1N **	CXL 376 -2,000,000 000		-1,989,300 27	30AUG01 01	31AUG01	1 000000 00	01
879403AG8 ** WB2I **	052 2,000 000 000		1 989,456 84	28SEP01 -154 58	19OCT01	1 000000 00	-154 58

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECY GN/LS			
879403AGB	TOTAL	1,989,300 28	1,989,456 86	-156 58 L	00	-156 58 L	
		00	00	00 S	00	00 S	
880451AT6	TENNESSEE GAS PIPEL DEB	2017/04/01	7 500	06NOV01	09NOV01	1 000000	
.. WB2L ..	237	987,967 50	946,502 75	41 464 75	00	41,464 75	
	975,000 000						
880591CE0	TENNESSEE VALLEY AUT 2005 PWR	2005/06/15	6 375	02MAY01	04MAY01	1 000000	
.. WB1H ..	406	1,399,005 00	1,290,628 28	108,376 72	00	108,376 72	
	1,350,000 000						
880591DB5	TENNESSEE VALLEY AUT PWR BD 19 2008/11/13	5 375		25MAY01	30MAY01	1 000000	
.. WB1H ..	719	1,770 760 80	1,629 840 52	140,920 28	00	140,920 28	
	1 840 000 000						
880591DE9	TENNESSEE VALLEY AUT GLOBAL PW 2002/09/24	6 000		28AUG01	29AUG01	1 000000	
.. WB1U ..	250	20 504,400 00	19,968,724 81	537,675 19	00	537,675 19	
	20,000,000 000						
88319WAD2	TEXTROM FIM CORP MED TRANCHE T 2001/03/15	6 125		20FEB01	20FEB01	1 000000	
.. WB1Y ..	362	1,175,141 00	1,174,140 10	1 000 90	00	1,000 90	
	1,175,000 000						
883199AK7	TEXTROM FIML CORP 2000 C N1 2007/07/15	6 460		13JUL01	17AUG01	1 000000	
.. WB1U ..	170	240 971 57	240,954 14	15 43	00	15 43	
	240,971 570						
887315AX7	TIME WARNER INC DEB	2007/08/15	8 180	31OCT01	05NOV01	1 000000	
.. WB1H ..	387	2,263 560 00	2,160 033 75	103 524 25	00	103,524 25	
	2,000 000 000						
89232RAB9	TOYOTA AUTO REC 2000 ASSET BKD 2002/12/15	7 120		26NOV01	26NOV01	1 000000	
.. WB1Z ..	222	2 105 886 75	2,115,018 78	-9,132 03	00	-9,132 03	
	2,105 886 750						
.. WB1Z ..	CXL 222	-2,105,886 75	-2,115,018 78	9,132 03	00	-9,132 03	
	-2,105,886 750						

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	SECY GN/LS	BASE CURR GN/LS	NET BAS SECY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECY GN/LS			
.. WB1Z ..	294	2 105,886 75	2,115,018 83	-9,132 08	26NOV01	26NOV01	1 000000
	2,105,886 800						00
89232RAB9	TOTAL	2,105 886 75	2 115 018 83	-9,132 08 L	00	-9,132 08 L	
89232RAC7	TOYOTA AUTO RECEIVAB ASSET BKD 2004/08/15	7 180		15NOV01	15NOV01	1 000000	
.. WB2J ..	536	26,799 54	27,528 25	-728 71	00	-728 71	
	26,799 540						
89232BAB1	TOYOTA AUTO RECVBL5 ASSET BAC 2001/12/17	5 800		15FEB01	15FEB01	1 000000	
.. WB1F ..	690	25,359 64	25,321 24	38 40	00	38 40	
	25,359 420						
89350LH54	TRANSAMERICA FIM COR TRANCHE S 2001/11/01	6 125		26FEB01	01MAR01	1 000000	
.. WB1Y ..	374	10,036 700 00	10 032,441 31	4,258 69	00	4,258 69	
	10,000,000 000						
89350LJF0	TRANSAMERICA FIM COR TRANCHE S 2001/02/05	1 000		03FEB01	06FEB01	1 000000	
.. WB1U ..	624	25,445,599 82	25,000,368 18	445,231 64	00	445,231 64	
	25,000,000 000						
89572BAA1	TRI UNION DEV CORP SR SECD N 2006/06/01	12 500		13DEC01	13DEC01	1 000000	
.. WB1J ..	207	8,236,402 65	8,238,206 24	-1 803 59	00	-1,803 59	
	8,900,000 000						
.. WB1J ..	CXL 207	-8 236,402 65	-8,238,206 24	1 803 59	00	1 803 59	
	-8,900 000 000						
.. WB1J ..	219	7,832,270 46	7,903 346 85	-71 076 39	00	-71,076 39	
	8,900,000 000						
89572BAA1	TOTAL	7,832,270 46	7,903,346 85	-71,076 39 L	00	-71,076 39 L	

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895728ADS	TRI UNION DEV CORP SR SECD N 2004/06/01 12 500			07DEC01	07DEC01	1 000000	
.. WB1J ..	187 8,410,500 00	8,444,235 57		-33,735 57		00	-33,735 57
	8,900,000 000						
89675YAB8	TRITON AVIATION FIN SUBCLASS 2025/06/15 1 000			15SEP01	15OCT01	1 000000	
.. WB1Z ..	698 22,056 20	22,109 42		-53 22		00	53 22
	22,056 200						
.. WB1Z ..	CXL 698 22,056 20	-22,109 42		53 22		00	53 22
	-22,056 200						
.. WB1Z ..	718 225,538 17	226,083 30		-545 13	17SEP01	1 000000	-545 13
	225,538 170					00	
.. WB1Z ..	438 225,538 17	226 083 30		-545 13	17SEP01	1 000000	-545 13
	225,538 170					00	
.. WB1Z ..	CXL 438 -225,538 17	-226 083 30		545 13	17SEP01	1 000000	545 13
	-225,538 170					00	
.. WB1Z ..	448 225 538 17	226,083 30		-545 13	17SEP01	1 000000	-545 13
	225,538 170					00	
.. WB1Z ..	CXL 448 225,538 17	-226,083 30		545 13	17SEP01	1 000000	545 13
	-225,538 170					00	
.. WB1Z ..	668 241 611 14	242,194 05		-582 91	15OCT01	1 000000	-582 91
	241,611 140					00	
.. WB1Z ..	CXL 668 -241,611 14	-242,194 05		582 91	15OCT01	1 000000	582 91
	-241,611 140					00	
.. WB1Z ..	700 241,611 14	242 194 05		-582 91	15OCT01	1 000000	-582 91
	241,611 140					00	
.. WB1Z ..	138 207,189 49	207 688 54		-498 85	15NOV01	1 000000	-498 85
	207,189 490					00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
.. WB1Z ..	151 207,189 490	207,688 54		-498 85	15NOV01	1 000000	-498 85
	207,189 490					00	
.. WB1Z ..	CXL 151 -207,189 490	-207 688 54		498 85	15NOV01	1 000000	498 85
	-207,189 490					00	
.. WB1Z ..	367 150,613 480	150,975 33		-361 85	18DEC01	1 000000	-361 85
	150,613 480					00	
89675YAB8	TOTAL	824,952 48	826,941 22	-1,988 74 1		00	-1,988 74 1
902118BC1	TYCO INTL GROUP S A SR NT 2011/10/15 6 375			20NOV01	26NOV01	1 000000	
.. WB1Q ..	476 280 884 80	279,916 52		968 28		00	968 28
	280,000 000						
902494AJ2	TYSON FOODS INC FORM NT 144A 2011/10/01 8 250			18OCT01	23OCT01	1 000000	
.. WB2L ..	141 383,264 60	375,037 50		8,227 10		00	8,227 10
	365,000 000						
.. WB2L ..	145 142,410 15	138 712 50		3 697 65	19OCT01	1 000000	3 697 65
	135,000 000					00	
902494AJ2	TOTAL	525 674 75	513,750 00	11,924 75 1		00	11,924 75 1
90253RAC9	UNION ACCEPTANCE CORP 2005/04/08 7 440			17DEC01	17DEC01	1 000000	
.. WB1Z ..	389 64,738 74	66,593 27		-1,854 53		00	-1,854 53
	64,738 740						
90263BFN3	UCFC LM 3R HOME EQUI 2016/01/15 6 510			15MAR01	15MAR01	1 000000	
.. WB1E ..	013 99,155 29	98 816 22		339 07		00	339 07
	99,155 300						
902964AC9	USI AMERN HLDGS INC SR NT SER 2006/12/01 7 250			29NOV01	04DEC01	1 000000	
.. WB1J ..	175 969 400 00	1,304,241 97		-334,841 97		00	-334,841 97
	1,480,000 000						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
903278AA7 .. WB1U ..	USAA AUTO OWNER TR 2000 J NT 2001/09/15 6 734 470 360,690 92 360,690 970	6 734 360,690 97	15MAY01 - 05	16MAY01 1 000000 00	- 05
90333CAB9 .. WB1J ..	US INDS INC / US1 AM 2005 SR M 2003/10/15 7 125 135 7,514,100 00 10,890,000 000	7 125 10,355,472 18	25OCT01 -2,841 572 18	30OCT01 1 000000 00	-2,841,572 18
904784AA3 .. WB1U ..	UNILEVER NV NT 2002/10/24 1 000 404 25,050,000 00 25,000,000 000	1 000 25,000,000 00	24SEP01 50,800 00	01OCT01 1 000000 00	50,800 00
90781BAX6 .. WB1Y ..	UNION PAC CORP NT 2001/05/15 7 375 385 5 010,550 00 5 000,000 000	7 375 5,003,195 66	05MAR01 7,354 34	06MAR01 1 000000 00	7,354 34
910860AG3 .. WB1Q ..	UNITED MEXICAN STS M TRANCHE 1 2031/08/15 8 300 235 515,425 00 530 000 000	8 300 503,512 83	21DEC01 11 912 17	31DEC01 1 000000 00	11,912 17
9109999C7 .. WB1X ..	UNITED DEFENSE INDUS TERM LOAN 2009/08/13 6 980 451 4,375 00 4,375 000	6 980 4,365 16	01OCT01 9 84	01OCT01 1 000000 00	9 84
.. WB1X ..	731 239 374 26 239,374 260	238,835 67	19DEC01 538 59	19DEC01 1 000000 00	538 59
9109999C7 -----	TOTAL 243 749 26 243,200 83	548 43 1	00	548 43 1	
91263PAA3 .. WB2L ..	UNITED STATES STEEL SR NT 144 2008/08/01 10 750 100 62,300 00 70 000 000	10 750 66 511 32	10OCT01 -4 211 32	15OCT01 1 000000 00	-4 211 32
.. WB2L ..	110 22 500 00 25,000 000	23,754 38	11OCT01 1,254 38	16OCT01 1 000000 00	-1,254 38
.. WB2L ..	113 114 350 00 130 000 000	123,522 77	11OCT01 -7,172 77	19OCT01 1 000000 00	-7,172 77

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.. WB2L ..	124 49,500 00 55,000 000	52,264 08	17OCT01 -2,764 08	22OCT01 1 000000 00	-2,764 08
.. WB2L ..	163 58,500 00 65,000 000	61,772 77	24OCT01 -3,272 77	29OCT01 1 000000 00	-3,272 77
.. WB2L ..	164 13,575 00 15,000 000	14,255 25	24OCT01 680 25	29OCT01 1 000000 00	-680 25
.. WB2L ..	186 4 475 00 5,000 000	4 752 07	30OCT01 -277 02	02NOV01 1 000000 00	-277 02
.. WB2L ..	207 31,412 50 35,000 000	33,266 03	01NOV01 1 853 53	06NOV01 1 000000 00	-1,853 53
91263PAA3 -----	TOTAL 358,612 50 380,098 62	21 486 12 1	00	-21 486 12 1	
912800AA7 .. WB2L ..	UNITED STATES TRES B STRIPPED 2009/11/15 0 010 629 557,340 30 855,000 000	554,065 65	27DEC01 3,274 65	31DEC01 1 000000 00	3 274 65
912803AQ6 .. WB2L ..	UNITED STATES TRES B STRIPPED 2019/02/15 0 010 630 474,105 10 1,330,000 000	484,102 40	27DEC01 9,997 30	31DEC01 1 000000 00	-9 997 30
912803AU7 .. WB2L ..	UNITED STATES TRES BD STRP PRN 2020/08/15 0 010 613 577 903 95 1,755,000 000	577 324 65	21DEC01 579 30	26DEC01 1 000000 00	579 30
912803AW3 .. WB2L ..	UNITED STATES TRES B STRIPPED 2021/05/15 0 010 597 281,602 80 895 000 000	289,020 80	19DEC01 -7,418 00	21DEC01 1 000000 00	-7,418 00
.. WB2L ..	598 270 134 60 860,000 000	264 647 80	19DEC01 5,486 80	21DEC01 1 000000 00	5,486 80

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
912803AW3	TOTAL	551,737 40	553 668 60	-1,931 20 1		00	-1,931 20 1
912803AY9	UNITED STATES TRES BD STRP PRN 2021/11/15 0 010			17JAN01	22JAN01	1 000000	
** WB1H **	284	750 916 70	741,584 12	9,332 58		00	9,332 58
2,510,000 000							
** WB1H **	CXL 284	-750,916 70	-741,584 12	-9,332 58	22JAN01	1 000000	-9 332 58
-2,510,000 000						00	
** WB1H **	293	751,393 60	741,584 12	9 809 48	22JAN01	1 000000	9,809 48
2,510,000 000						00	
** WB1Q **	475	143,780 00	149,595 94	-5,815 94	01MAY01	1 000000	5,815 94
500,000 000					02MAY01	00	
** WB1H **	403	1,859,503 55	1 819 281 10	40,222 45	02MAY01	1 000000	40,222 45
6,385 000 000					04MAY01	00	
** WB1Q **	543	134,495 50	134,645 05	2,050 45	02MAY01	1 000000	2,050 45
475,000 000					03MAY01	00	
** WB1Q **	717	425,775 00	421,567 28	4,207 72	16MAY01	1 000000	4,207 72
1 500,000 000					17MAY01	00	
** WB1Q **	729	236,218 00	233,307 06	2 910 92	17MAY01	1 000000	2,910 92
830 000 000					18MAY01	00	
** WB1Q **	742	237,512 80	233,307 08	4,205 72	17MAY01	1 000000	4 205 72
830,000 000					18MAY01	00	
** WB1Q **	760	236,101 80	233,074 65	3,027 15	17MAY01	1 000000	3,027 15
830,000 000					18MAY01	00	
** WB1Q **	757	236,197 50	231,800 61	4 396 89	18MAY01	1 000000	4 396 89
825,000 000					21MAY01	00	
** WB1Q **				18MAY01	21MAY01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/LS			
	761	233,106 30	228,979 85	4,126 45		00	4,126 45
815,000 000							
** WB1Q **	762	219,241 35	214,932 00	4,309 35	18MAY01	1 000000	4,309 35
765,000 000					21MAY01	00	
** WB1Q **	763	237,138 00	230,489 11	6 648 89	18MAY01	1 000000	6,648 89
825,000 000					21MAY01	00	
** WB1Q **	771	191,727 20	187,220 56	4,506 64	23MAY01	1 000000	4,506 64
670 000 000					24MAY01	00	
** WB1H **	450	153,385 00	144,612 34	8,772 66	30JUL01	1 000000	8,772 66
500,000 000					01AUG01	00	
** WB1H **	457	460,230 00	433,909 26	26,320 74	31JUL01	1 000000	26,320 74
1,500,000 000					02AUG01	00	
** WB1Q **	111	261,772 55	253,427 30	8,345 25	09AUG01	1 000000	8,345 25
845,000 000					10AUG01	00	
** WB1H **	546	259,711 20	243 434 28	16,276 92	09AUG01	1 000000	16,276 92
840 000 000					13AUG01	00	
** WB1Q **	132	2,165,100 00	2,116,665 03	48,434 97	14AUG01	1 000000	48,434 97
7,000,000 000					14AUG01	00	
** WB1H **	611	1,112 598 25	1 028,716 73	83,881 52	17AUG01	1 000000	83,881 52
3,545,000 000					21AUG01	00	
** WB1Q **	146	875,476 00	866 396 37	9,079 63	21AUG01	1 000000	9 079 63
2,800,000 000					22AUG01	00	
** WB1Q **	150	814,142 64	804,835 89	10,106 75	22AUG01	1 000000	10,106 75
2,595 000 000					31AUG01	00	
** WB1Q **	169	1,381,319 90	1,374,343 66	6 976 24	27AUG01	1 000000	6,976 24
4,485,000 000					28AUG01	00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	1RD DT SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912803AY9	WB1Q	170	1,387,487 08	1,387,134 50	28AUG01	31AUG01	1 000000	00	352 58
	4,405,000 000				352 58				
912803AY9	TOTAL		4,596,821 60	4,411,537 83	185,283 77 L		00		185,283 77 L
			9,418 791 42	9 300,921 96	117,869 66 S		00		117,869 66 S
912803BM4	UNITED STATES	TREAS 035	2027/11/15	0 010	24APR01	26APR01	1 000000		
912803BM4	WB1H	330	2,801,036 40	3,101 888 43	-300,852 03		00		-300,852 03
	13,740,000 000								
912803BM4	WB1H	389	1,359,366 40	2027/11/15	0 010	31OCT01	02NOV01	1 000000	202,661 00
	5,320 000 000			1 156,705 40	202,661 00		00		
912803BM4	WB1H	389	-1,359,366 40	-1,156,705 40	31OCT01	02NOV01	1 000000	00	-202 661 00
	-5,320,000 000				202,661 00		00		
912803BM4	WB1H	418	1,357,664 00	1,156,705 40	31OCT01	05NOV01	1 000000	00	200,958 40
	5 320,000 000				200,958 40		00		
912803BM4	WB1H	444	1,357,664 00	1,220 970 83	31OCT01	02NOV01	1 000000	00	134,693 17
	5 320,000 000				134,693 17		00		
912803BM4	WB1H	444	-1,357,664 00	-1,220 970 83	31OCT01	02NOV01	1 000000	00	-136,693 17
	-5,320 000 000				-136,693 17		00		
912803BM4	WB1H	574	2,013 292 80	1,978,283 81	26NOV01	27NOV01	1 000000	00	35,008 99
	8,640,000 000				35 008 99		00		
912803BM4	WB1H	575	1 687 431 20	1 686 424 36	26NOV01	27NOV01	1 000000	00	1,006 84
	7,280,000 000				1,006 84		00		
912803BM4	WB1H	575	-1,687 431 20	-1,686,424 36	26NOV01	27NOV01	1 000000	00	-1,006 84
	-7,280,000 000				-1,006 84		00		
912803BM4	WB1H	696	1,687,431 20	1 686,770 91	26NOV01	27NOV01	1 000000	00	460 29
	7,280,000 000				660 29		00		

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912803BM4	TOTAL		7,859,424 40	7,923 648 55	-64,224 15 L		00		-64 224 15 L
912810DC9	UNITED STATES	TREAS 10 75PC7	2003/02/15	10 750	05JAN01	09JAN01	1 000000		
912810DC9	WB1H	152	1,150,381 25	1,124 708 31	23,672 94		00		23,672 94
	1 030 000 000								
912810DE5	UNITED STATES	TREAS 11 125 15	2003/08/15	11 125	05JAN01	09JAN01	1 000000		
912810DE5	WB1H	151	887,184 37	849 152 21	18 032 16		00		18,032 16
	770,000 000								
912810DG0	UNITED STATES	TREAS DTD 10/5/	2003/11/15	11 875	26APR01	27APR01	1 000000		
912810DG0	WB1H	360	1,012,448 44	977,691 26	34,757 18		00		34,757 18
	860 000 000								
912810DV7	UNITED STATES	TREAS DTD 02/15	2016/02/15	9 250	28SEP01	01OCT01	1 000000		
912810DV7	WB1Q	448	1,124,750 00	1,124 374 14	375 86		00		375 86
	800,000 000								
912810DV7	WB1Q	517	455 150 00	449,499 31	03OCT01	04OCT01	1 000000	00	5 450 69
	320,000 000				5 450 69		00		
912810DV7	WB1Q	681	631,406 25	633,023 44	10OCT01	10OCT01	1 000000	00	-1,617 19
	450 000 000				-1,617 19		00		
912810DV7	WB1Q	689	634,359 38	630 855 66	10OCT01	11OCT01	1 000000	00	3,503 72
	450 000 000				3 503 72		00		
912810DV7	WB1Q	702	632 134 85	632 673 88	11OCT01	18OCT01	1 000000	00	537 03
	450 000 000				-537 03		00		
912810DV7	WB1Q	801	1,122,000 00	1 121 070 54	15OCT01	15OCT01	1 000000	00	929 46
	800 000 000				929 46		00		
912810DV7	WB1Q	802	1 122,000 00	1,121 054 92	15OCT01	15OCT01	1 000000	00	945 08
	800 000 000				945 08		00		
912810DV7	WB1Q	802	-1,122 000 00	-1,121 054 92	15OCT01	15OCT01	1 000000	00	-945 08
	-802				945 08		00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL	SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE	SECY GN/LS	BASE CURR	GN/LS	NET SECY GN/LS
-800,000 000							
" WB10 "	803 1.244,781 25	1,241,752 88		15OCT01 3.028 37	16OCT01	1 000000 00	3.028 37
900,000 000							
" WB10 "	039 1.125,732 23	1,124,000 00		16OCT01 -267 77	18OCT01	1 000000 00	-267 77
800,000 000							
912810DV7 TOTAL	6,990,313 96	6,979 447 85		10 866 11 5		00	10,866 11 5

912810EE4 UNITED STATES TREAS 8 5PCT 15 2020/02/15 8 500				29JAN01	30JAN01	1 000000	
" WB10 "	540 98,419 92	100,751 42		-2,331 70		00	-2,331 70
75,000 000							
" WB10 "	637 2,969,342 19	2 963,357 41		02FEB01 5,984 78	05FEB01	1 000000 00	5,984 78
2,210,000 000							
" WB10 "	724 33,521 48	33,613 28		12FEB01 91 80	12FEB01	1 000000 00	91 80
Y 25,000 000							
" WB10 "	725 33,521 48	33 516 50		12FEB01 4 90	12FEB01	1 000000 00	4 90
25,000 000							
" WB10 "	773 192,651 76	192,221 29		20FEB01 430 47	21FEB01	1 000000 00	430 47
145,000 000							
" WB10 "	778 192 481 84	192,260 94		20FEB01 220 90	21FEB01	1 000000 00	220 90
145,000 000							
" WB10 "	784 291,551 56	290,956 25		21FEB01 595 31	22FEB01	1 000000 00	595 31
220,000 000							
" WB10 "	783 172,737 50	171,904 49		22FEB01 832 81	23FEB01	1 000000 00	832 81
130 000 000							
" WB10 "	790 199,341 86	197,929 69		22FEB01 1,412 11	23FEB01	1 000000 00	1,412 11
150,000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	1RD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS	GN/LS	NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE COST	BASE COST	BASE COST	BASE COST
WB1Q **	013	1,514,275.00	1,502,175.00	27FEB01	28FEB01	1 000000	12,100.00
1,120,000.000				12,100.00		00	
WB1Q **	210	250,162.50	257,390.63	26MAR01	27MAR01	1 000000	771.87
190,000.000				771.87		00	
WB1Q **	405	600,956.25	679,656.25	17APR01	18APR01	1 000000	1,300.00
520,000.000				1,300.00		00	
WB1Q **	433	194,390.63	194,039.06	20APR01	23APR01	1 000000	351.57
150,000.000				351.57		00	
WB1Q **	433	-194,390.63	-194,039.06	20APR01	23APR01	1 000000	-351.57
CXL -150,000.000				-351.57		00	
WB1Q **	441	194,390.63	194,039.06	20APR01	23APR01	1 000000	351.57
150,000.000				351.57		00	
WB1Q **	645	392,343.75	386,246.57	12JUL01	13JUL01	1 000000	4,097.18
300,000.000				4,097.18		00	
WB1Q **	650	653,437.50	651,119.05	12JUL01	13JUL01	1 000000	2,318.45
500,000.000				2,318.45		00	
WB1Q **	654	653,281.25	652,591.72	13JUL01	16JUL01	1 000000	689.53
500,000.000				689.53		00	
WB1Q **	703	1,321,093.75	1,307,993.44	18JUL01	19JUL01	1 000000	13,100.31
1,000,000.000				13,100.31		00	
WB1Q **	719	720,234.38	722,987.83	20JUL01	23JUL01	1 000000	5,246.55
550,000.000				5,246.55		00	
WB1Q **	519	1,103,125.00	1,078,972.05	03OCT01	04OCT01	1 000000	24,152.95
800,000.000				24,152.95		00	
WB1Q **	519	-1,103,125.00	-1,078,972.05	03OCT01	04OCT01	1 000000	-24,152.95
CXL				-24,152.95		00	

ASSET ID	SECURITY	DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE
SH SELL/BTC	LOT	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LN	CURR GN/LN	NET SECTY GN/LN
	SHARES/PAR	BASE	BASE	COST	SECTY GN/LN		NET BAS SECTY GN/LN
-800,000 000							
** WB1Q **	528	1,103,125 00	1,078 972 05		03OCT01	04OCT01	1 000000
800,000 000					24,152 95		24 152 95
** WB1Q **	093	686,406 25	680,654 98		18OCT01	19DOCT01	1 000000
500 000 000					5,751 27		5,751 27
** WB1Q **	117	940 804 69	933,906 73		24OCT01	25OCT01	1 000000
685,000 000					6,897 96		6 897 96
** WB1Q **	391	1 119 500 00	1,125 000 00		14NOV01	14NOV01	1 000000
800,000 000					-5,500 00		-5,500 00
** WB1Q **	487	606,234 38	629,343 63		21NOV01	21NOV01	1 000000
450,000 000					-23,109 25		-23 109 25
** WB1Q **	502	620,693 75	650 860 25		26NOV01	27NOV01	1 000000
470,000 000					30,166 50		-30,166 50
** WB1Q **	505	158,355 76	161,447 69		27NOV01	03DEC01	1 000000
120 000 000					-3,091 93		-3,091 93
** WB1Q **	198	1,341 518 75	1 362 661 52		17DEC01	18DEC01	1 000000
1 040,000 000					-21,142 77		-21,142 77
** WB1Q **	199	1 096 433 60	1,098 371 10		17DEC01	18DEC01	1 000000
850 000 000					1 937 50		-1 937 50
** WB1Q **	227	385 989 06	380,205 46		19DEC01	20DEC01	1 000000
295,000 000					5,783 60		5 783 60
912810EE4	TOTAL	10 438 805 78	10,632 134 71		6 854 47 5		00
-----							6,854 47 5

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L5	BASE CURR CM/L5	NET SECY GN/L5	NET SECY GN/L5
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	BASE	SECY GN/L5	NET BAS	SECY GN/L5
912810E18	UNITED STATES TREAS 8PCT BND	2021/11/15	8 000	07NOV01	08NOV01	1 000000	
.. WB1Q ..	166	1 521 093 75	1,514,218 75	6 875 00	00		6,875 00
1,100 000 000							
.. WB1Q ..	466	851,296 88	874 028 93	16NOV01	16NOV01	1 000000	
650,000 000				-22 732 05	00		-22,732 05
.. WB1Q ..	529	232,467 19	235,617 46	29NOV01	30NOV01	1 000000	
180 000 000				-3,150 27	00		-3,150 27
.. WB1H ..	628	8 562,966 88	8,458 864 41	03DEC01	05DEC01	1 000000	
6 598 000 000				104,102 47	00		104 102 47
.. WB1Q ..	231	182 983 20	189,729 42	20DEC01	21DEC01	1 000000	
145 000 000				-6,746 22	00		-6,746 22
912810E18	TOTAL	8 562,966 88	8 458 864 41	104 102 47 L	00		104,102 47 L
-----	-----						
		2 787,841 02	2,813 594 56	-25,753 54 S	00		-25,753 54 S
912810E18	UNITED STATES TREAS 7 25PCT B	2022/08/15	7 250	01MAR01	02MAR01	1 000000	
.. WB1Q ..	031	305 390 63	303,399 88	1,990 75	00		1,990 75
250 000 000							
.. WB1Q ..	179	91 792 97	91,004 58	15MAR01	16MAR01	1 000000	
75 000 000				788 39	00		788 39
.. WB1Q ..	195	239,910 94	236,597 61	20MAR01	21MAR01	1 000000	
195 000 000				3,313 33	00		3 313 33
.. WB1Q ..	307	240 000 00	244,897 83	03APR01	04APR01	1 000000	
200,000 000				-4,897 83	00		-4,897 83

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912810EM6	TOTAL	877,094 54		875,899 90	1,194 64 S	00	1,194 64 S
912810FDS	UNITED STATES TREAS BDS		2028/04/15	3 625	20MAR01	22MAR01	1 000000
.. WBIA ..	561	55,371,012 50	55 048,965 34		322,047 14	00	322,047 16
54,020,500 000							
.. WBIA ..	562	55,455,419 53	55,050,307 88		405,111 65	22MAR01	1 000000
54,020,500 000						00	405,111 65
.. WBIA ..	564	11,080,955 06	11 043,491 46		37,463 60	22MAR01	1 000000
10,804,100 000						00	37,463 60
.. WBIA ..	706	54,826,628 44	55 467,270 87		-640,642 43	20APR01	1 000000
54,267 000 000						00	-640,642 43
.. WBIA ..	707	54,826,628 44	55,467,270 86		-640,642 42	20APR01	1 000000
54,267,000 000						00	-640,642 42
.. WBIA ..	708	54,826,628 44	55,435,644 34		-609,015 90	20APR01	1 000000
54,267,000 000						00	-609,015 90
.. WBIA ..	709	54 826 628 44	55 572,312 02		-745,684 38	20APR01	1 000000
54,267,000 000						00	745,684 38
.. WBIA ..	710	54,826,628 44	56,241,908 42		-1 415,279 98	20APR01	1 000000
54,267,000 000						00	-1 415,279 98
.. WBIA ..	711	54,826 628 44	55,993 334 08		-1,166,705 64	20APR01	1 000000
54,267,000 000						00	-1,166,705 64
.. WBIA ..	745	55,310,491 80	56,024,646 36		-714,154 56	27APR01	1 000000
54,317,500 000						00	-714,154 54
.. WBIA ..	746	55,310 491 80	56,084,885 50		-774,393 70	27APR01	1 000000
54,317,500 000						00	-774,393 70
.. WBIA ..					25APR01	27APR01	1 000000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
54,317,500 000	747	55,310,491 80	56,084 885 48		-774,393 68	00	-774,393 68
.. WBIA ..	749	44,248,393 44	44,750,943 90		-502,550 46	27APR01	1 000000
43,454,000 000						00	-502,550 46
.. WBIA ..	744	55,310 491 80	56,000,882 38		-690,390 58	27APR01	1 000000
54,317,500 000						00	-690 390 58
.. WBIA ..	750	55,438,798 44	54,928,198 59		510,599 85	27APR01	1 000000
54,317,500 000						00	510,599 85
.. WBIA ..	751	55,438,798 44	54,928,198 58		510,599 86	27APR01	1 000000
54,317,500 000						00	510,599 86
.. WBIA ..	752	55 438,798 44	54,928,198 59		510,599 85	27APR01	1 000000
54,317,500 000						00	510,599 85
.. WBIA ..	753	55,438,798 44	54,928,198 58		510,599 86	27APR01	1 000000
54,317,500 000						00	510,599 86
.. WBIA ..	758	55 438,798 44	54,862,397 40		576,401 04	27APR01	1 000000
54,317,500 000						00	576,401 04
.. WBIA ..	677	1,121,170 29	1,071,824 67		49,345 62	23MAY01	1 000000
1,088,680 000						00	49,345 62
.. WBIA ..	178	391 223,125 79	393,649,013 45		-2,425,887 66	11JUN01	1 000000
381,797,500 000						00	-2,425,887 66
.. WBIA ..	282	422 643 319 71	430,073,809 72		7,430,490 01	16JUL01	1 000000
416,525,600 000						00	-7,430,490 01
.. WBIA ..	297	111,054 399 22	113,151,661 53		-2,097,262 31	13JUL01	1 000000
109,565 000 000						00	-2,097,262 31
.. WBIA ..	407	113,845,631 00	113,083,351 66		762,279 34	28AUG01	1 000000
110,029,000 000						00	762,279 34

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1A ..	442	227,531,748 44	226 667,939 23		27AUG01 863,809 21	29AUG01	1 000000 00	863,809 21
220,070,000 000								
.. WB1A ..	451	112 881,992 50	114,427,949 06		09OCT01 1,545,956 56	11OCT01	1 000000 00	-1,545,956 56
109,744,000 000								
.. WB1A ..	451	112 881,992 50	-114,427,949 06		09OCT01 1 545 956 56	11OCT01	1 000000 00	1,545,956 56
-109,744 000 000								
.. WB1A ..	499	112,881,992 50	114,427,949 06		09OCT01 -1,545,956 56	11OCT01	1 000000 00	-1,545,956 56
109,744,000 000								
.. WB1A ..	461	112 213,240 00	114,319,198 96		10OCT01 -2,105,958 96	12OCT01	1 000000 00	-2,105,958 96
109 744,000 000								
.. WB1A ..	461	-112,213,240 00	-114,319 198 96		10OCT01 2,105,958 96	12OCT01	1 000000 00	2,105,958 96
-109,744,000 000								
.. WB1A ..	462	201,983 832 00	204 691 644 74		10OCT01 -2 707 812 74	12OCT01	1 000000 00	-2,707,812 74
197,539,200 000								
.. WB1A ..	462	-201 983 832 00	204,691,644 74		10OCT01 2,707,812 74	12OCT01	1 000000 00	2,707,812 74
-197,539,200 000								
.. WB1A ..	701	112,213,240 00	114,319,198 95		10OCT01 -2 105,958 95	12OCT01	1 000000 00	-2,105,958 95
109,744 000 000								
.. WB1A ..	702	201 983 832 00	204 692,958 08		10OCT01 -2 709,126 08	12OCT01	1 000000 00	-2,709,126 08
197,539,200 000								
.. WB1H ..	385	5,871,304 00	5,407 048 56		31OCT01 464,255 44	01NOV01	1 000000 00	464,255 44
5,487,700 000								

5,487,700 000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912810F05	TOTAL	2 693,921 273 57	2,715,386 696 34		-21,465 422 82 L		00	-21 465,422 82 L
912810FE3	UNITED STATES TREAS BDS	2028/08/15 5 500	11APR01	16APR01	1 000000			
.. WB1A ..	472	48,207 031 25	47 958 304 17		248 727 08		00	248,727 08
50 000,000 000								
.. WB1A ..	473	48,207 031 25	47 958 304 17		11APR01 248,727 08	16APR01	1 000000 00	248,727 08
50,000,000 000								
912810FE3	TOTAL	96 414 062 50	95,916 608 34		497 454 16 L		00	497,454 16 L
912810FF0	UNITED STATES TREAS BD	2028/11/15 5 250	07AUG01	09AUG01	1 000000			
.. WB1H ..	498	3,084,225 00	3 024,231 71		59,993 29		00	59,993 29
3,280,000 000								
912810FH6	UNITED STATES TREAS BDS	2029/04/15 3 875	08JAN01	10JAN01	1 000000			
.. WB1H ..	185	999,790 98	966 484 80		33,306 18		00	33,306 18
952,749 000								
.. WB1H ..	299	609 847 97	574,691 70		18JAN01 35,156 27	22JAN01	1 000000 00	35,156 27
582 367 500								
.. WB1H ..	323	1,253,405 29	1,205 000 53		23JAN01 48,404 76	25JAN01	1 000000 00	48,404 76
1,194,568 300								
.. WB1A ..	373	56,085,322 34	55,603,724 60		06FEB01 481,597 74	08FEB01	1 000000 00	481 597 74
52,944,500 000								
.. WB1A ..	374	56,085,322 34	55,603,724 59		06FEB01 481,597 75	08FEB01	1 000000 00	481,597 75
52,944,500 000								
.. WB1A ..	375	56,088,079 69	55,603,714 01		06FEB01 484 365 68	08FEB01	1 000000 00	484,365 68
52,944,500 000								
.. WB1A ..	376	56,088,079 69	55,591 274 12		06FEB01 496 805 57	08FEB01	1 000000 00	496,805 57
52,944,500 000								

52,944,500 000

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIA	377	56,088,079 69	55,094,478 00		06FEB01 993 601 69	08FEB01	1 000000 00	993,601 69
52,944,500 000								
WBIA	378	56,088,079 69	55,092,698 18		06FEB01 995,381 51	08FEB01	1 000000 00	995,381 51
52,944,500 000								
WBIA	379	56,087,020 31	55,091,534 17		07FEB01 995,484 14	09FEB01	1 000000 00	995,484 14
52,943,500 000								
WBIA	380	56,087,020 31	55,091,536 16		07FEB01 995,484 15	09FEB01	1 000000 00	995,484 15
52,943,500 000								
WBIA	539	57,265,687 50	55,406 640 16		15MAR01 1,859,047 34	19MAR01	1 000000 00	1,859,047 34
53,114,000 000								
WBIA	540	57,265 687 50	55,443 560 03		15MAR01 1,822,127 47	19MAR01	1 000000 00	1,822,127 47
53,114,000 000								
WBIA	541	57,265,687 50	55,456,738 04		15MAR01 1 808,948 64	19MAR01	1 000000 00	1,808,948 66
53,116 000 000								
WBIA	565	30,254,136 54	29,417,612 57		20MAR01 834,523 97	22MAR01	1 000000 00	834,523 97
28,176,145 790								
WBIA	566	57,043,288 52	55,517,494 83		20MAR01 1,525,793 69	22MAR01	1 000000 00	1,525,793 69
53,148 500 000								
WBIA	567	57,043,288 52	55 681,135 78		20MAR01 1,362,152 74	22MAR01	1 000000 00	1,362,152 74
53,148,500 000								
WBIA	568	57,043,288 52	55,676,157 82		20MAR01 1,367,130 70	22MAR01	1 000000 00	1,367,130 70
53,148,500 000								
WBIA	569	57,043,288 52	55,649 310 59		20MAR01 1,393 977 93	22MAR01	1 000000 00	1,393,977 93
53,148,500 000								
WBIA	570	57 043,288 52	55,649 832 36		20MAR01 1,393,456 16	22MAR01	1 000000 00	1,393,456 16

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
53,148,500 000								
WBIA	571	57,043,288 52	55,600,604 76		20MAR01 1,442,683 76	22MAR01	1 000000 00	1 442,683 76
53,148,500 000								
WBIA	657	56,536,770 47	53,206,195 18		04APR01 3,330,575 29	09APR01	1 000000 00	3,330,575 29
50,000,000 000								
WBIA	658	56,536,770 47	53,906 013 00		04APR01 2,630,757 47	09APR01	1 000000 00	2 630,757 47
50,000,000 000								
WBIA	652	56,456,212 50	55,887,791 74		05APR01 568,420 76	06APR01	1 000000 00	568 420 76
53,292,000 000								
WBIA	653	56,456,212 50	56,479,608 17		05APR01 23,395 67	06APR01	1 000000 00	-23,395 67
53,292,000 000								
WBIA	675	56,338,706 25	57,545 187 48		12APR01 -1,206,481 23	17APR01	1 000000 00	-1,206,481 23
53,370,000 000								
WBIA	676	56,338,706 25	57,583,347 29		12APR01 -1,244,641 04	17APR01	1 000000 00	-1 244 641 04
53,370,000 000								
WBIA	677	56,338,706 25	57,583,347 31		12APR01 -1,244 641 06	17APR01	1 000000 00	-1,244,641 06
53,370,000 000								
WBIA	678	56,338,706 25	57 583,347 30		12APR01 -1,244,641 05	17APR01	1 000000 00	-1,244,641 05
53,370,000 000								
WBIA	675	56,338,706 25	57,583,347 29		12APR01 -1,244,641 04	17APR01	1 000000 00	-1,244 641 04
53,370 000 000								
WBIA	748	43,803,467 09	41,926,691 59		25APR01 1,876,775 50	27APR01	1 000000 00	1,876,775 50
38,860,608 150								
WBIA	184	400,859,077 50	405,315,205 91		11JUN01 -4,456,128 41	13JUN01	1 000000 00	-4,456,128 41
575,732,000 000								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB1A ** 107,843,000 000	288 114,263,028 60	114,391,983 01	11JUL01 -2,128,954 41	16JUL01 1 000000 00	-2,128,954 41
WB1A ** 107,843,000 000	289 114,448,383 76	116,394,371 54	11JUL01 -1,945,987 78	16JUL01 1 000000 00	-1,945,987 78
WB1A ** 161,764,500 000	290 171,217,612 98	174,591,557 31	11JUL01 -3,373,944 33	16JUL01 1 000000 00	-3,373,944 33
WB1A ** CXL -161,764,500 000	290 -171,217,612 98	-174,591,557 31	11JUL01 3,373,944 33	16JUL01 1 000000 00	3,373,944 33
WB1A ** 164,190,196 060	346 171,217,612 98	177,209,598 05	11JUL01 -5,991,985 07	16JUL01 1 000000 00	-5,991,985 07
WB1A ** 215,946,000 000	666 230,792,287 52	234,414,358 88	11OCT01 3,622,071 36	15OCT01 1 000000 00	-3,622,071 36
WB1A ** CXL -215,946,000 000	666 230,792,287 52	234,414,358 88	11OCT01 3,622,071 36	15OCT01 1 000000 00	3,622,071 36
WB1A ** 215,946,000 000	693 230,792,287 52	234,414,358 88	11OCT01 -3,622,071 36	11OCT01 1 000000 00	-3,622,071 36
WB1A ** 107,973,000 000	667 114,940,632 66	117,029,331 40	12OCT01 -2,088,698 74	16OCT01 1 000000 00	-2,088,698 74
WB1A ** CXL -107,973,000 000	667 -114,940,632 66	117,029,331 40	12OCT01 2,088,698 74	16OCT01 1 000000 00	2,088,698 74
WB1A ** 75,581,100 000	671 80,541,109 69	81,787,572 50	12OCT01 -1,246,462 81	16OCT01 1 000000 00	-1,246,462 81
WB1A ** CXL -75,581,100 000	671 80,541,109 69	-81,787,572 50	12OCT01 1,246,462 81	16OCT01 1 000000 00	1,246,462 81
WB1A ** 694	114,940,632 66	117,029,331 40	12OCT01 -2,088,698 74	16OCT01 1 000000 00	-2,088,698 74

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
107,973,000 000					
WB1A ** 75,581,100 000	695 80,541,109 69	81,809,075 38	12OCT01 -1,267,965 69	16OCT01 1 000000 00	-1,267,965 69
WB1A ** 161,959,500 000	670 172,739,929 23	175,278,730 79	15OCT01 -2,538,801 56	17OCT01 1 000000 00	-2,538,801 56
WB1A ** CXL 161,959,500 000	670 -172,739,929 23	-175,278,730 79	15OCT01 2,538,801 56	17OCT01 1 000000 00	2,538,801 56
WB1A ** 161,959,500 000	696 172,739,929 23	175,261,440 31	15OCT01 -2,521,511 08	17OCT01 1 000000 00	-2,521,511 08
WB1H ** 1,133,033 700	324 1,188,977 24	2029/04/15 3 880 1,160,631 28	23JAN01 28,345 96	25JAN01 1 000000 00	28,345 96
912810FH6 TOTAL	2,948,344 981 92	2,949,288 822 71	-943,840 79 1	00	-943,840 79 1
912810FJ2 UNITED STATES TREAS BDS	2029/08/15 6 125	09OCT01	11OCT01	1 000000	
WB1H ** 140,000 000	232 153,693 75	148,877 65	4,816 10	00	4,816 10
WB1H ** 4,560,000 000	714 4,830,750 00	4,820,041 00	12DEC01 10,709 00	13DEC01 1 000000 00	10,709 00
912810FJ2 TOTAL	4,984,443 75	4,968,910 65	15,525 10 1	00	15,525 10 1
912810FMS UNITED STATES TREAS BDS	2030/05/15 6 250	01JUN01	05JUN01	1 000000	
WB1H ** 10,000 000	768 10,637 89	11,037 74	399 85	00	-399 85
WB1H ** 10,000 000	789 10,718 75	11,037 65	05JUN01 318 90	07JUN01 1 000000 00	318 90
WB1H ** 30,000 000	175 32,278 12	33,110 65	21JUN01 -832 53	26JUN01 1 000000 00	-832 53

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/L GN/L	NET SECTY GN/L NET BAS SECTY GN/L
** WB2L **	079 1,000,000 000	1,130,937 50	1,113 410 01		04OCT01 17,527 49	09OCT01	1 000000 00	17,527 49
** WB1A **	025 50,000,000 000	56,554,687 50	49,397,385 15		05OCT01 7,157,302 35	09OCT01	1 000000 00	7,157,302 35
** WB1A **	436 50,000,000 000	56,554,687 50	49,397,385 15		05OCT01 7,157,302 35	09OCT01	1 000000 00	7,157,302 35
** WB1A **	637 50,000,000 000	56,554 687 50	49,397,385 14		05OCT01 7,157,302 36	09OCT01	1 000000 00	7,157,302 36
** WB1A ** CXL	637 -50,000,000 000	-56,554,687 50	-49,397,385 14		05OCT01 -7,157,302 36	09OCT01	1 000000 00	-7,157,302 36
** WB2L **	137 60,000 000	67,415 63	66,801 03		17OCT01 614 60	22OCT01	1 000000 00	614 60
** WB2L **	136 245,000 000	276,773 44	272,769 74		18OCT01 4 003 70	23OCT01	1 000000 00	4,003 70
** WB2L **	149 750 000 000	843,867 19	835,009 39		22OCT01 8 857 80	23OCT01	1 000000 00	8,857 80
** WB2L ** CXL	149 750,000 000	-843,867 19	-835,009 39		22OCT01 -8,857 80	23OCT01	1 000000 00	-8,857 80
** WB2L **	153 500 000 000	562,578 13	554,672 93		22OCT01 5,905 20	23OCT01	1 000000 00	5,905 20
** WB2L **	180 850,000 000	970,029 30	946,312 82		29OCT01 23,716 46	31OCT01	1 000000 00	23,716 46
** WB2L **	194 950,000 000	1,132,058 59	1,057,635 04		31OCT01 74,423 55	02NOV01	1 000000 00	74 423 55
** WB2L **	211	548,666 01	506,545 26		01NOV01 42,120 75	05NOV01	1 000000 00	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/L GN/L	NET SECTY GN/L NET BAS SECTY GN/L
455,000 000								
** WB2L **	213 455,000 000	555,597 66	506,545 26		01NOV01 49 052 40	05NOV01	1 000000 00	49,052 40
** WB2L **	215 1,145,000 000	1,395,468 75	1,279,246 68		01NOV01 116,222 07	05NOV01	1 000000 00	116,222 07
** WB2L **	216 895,000 000	1,075,398 44	1,002,889 39		01NOV01 72 509 05	05NOV01	1 000000 00	72,509 05
** WB2L **	233 560 000 000	682,762 50	627,833 50		01NOV01 54 929 00	05NOV01	1 000000 00	54,929 00
** WB2L **	248 455,000 000	549 856 83	514,129 54		01NOV01 35,727 29	05NOV01	1 000000 00	35,727 29
** WB2L **	228 3 000,000 000	3,558,281 25	3,371,094 36		05NOV01 187,186 89	07NOV01	1 000000 00	187,186 89
** WB2L **	242 175,000 000	210 000 00	196,194 50		06NOV01 13,805 50	09NOV01	1 000000 00	13 805 50
** WB2L **	243 200,000 000	239,750 00	224,858 52		06NOV01 14 891 48	09NOV01	1 000000 00	14,891 48
** WB2L **	244 260,000 000	312,609 38	293,774 89		07NOV01 18 834 49	09NOV01	1 000000 00	18,834 49
** WB2L **	261 55,000 000	66,189 06	62,152 09		08NOV01 4,036 97	14NOV01	1 000000 00	4,036 97
** WB2L **	265 65,000 000	78,091 41	73,416 91		08NOV01 4,674 50	14NOV01	1 000000 00	4,674 50
** WB2L **	266 335,000 000	406,606 25	377,721 59		08NOV01 28,884 66	14NOV01	1 000000 00	28,884 66

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
WB2L	267		78,873 44	73,158 57		08NOV01	14NOV01	1 000000	5 714 87
45,000 000						5,714 87		00	
WB2L	268		121,281 25	112,551 64		08NOV01	14NOV01	1 000000	8,729 59
100,000 000						8,729 59		00	
WB2L	262		59,976 56	56 486 42		09NOV01	14NOV01	1 000000	3,490 14
50,000 000						3,490 14		00	
WB2L	262		-59,976 56	-56,486 42		09NOV01	14NOV01	1 000000	3,490 14
CXL 50 000 000						3,490 14		00	
WB2L	263		203,920 31	192 001 23		09NOV01	14NOV01	1 000000	11,919 08
170,000 000						11,919 08		00	
WB2L	263		203,920 31	-192,001 23		09NOV01	14NOV01	1 000000	-11,919 08
CXL -170,000 000						-11,919 08		00	
WB2L	264		575,775 01	542,121 12		09NOV01	14NOV01	1 000000	33,653 89
480 000 000						33,653 89		00	
WB2L	264		575,775 01	-542 121 12		09NOV01	14NOV01	1 000000	-33,653 89
CXL -480,000 000						33 653 89		00	
WB2L	272		77 898 44	73,158 25		09NOV01	15NOV01	1 000000	4,740 19
65,000 000						4,740 19		00	
WB2L	273		59,718 75	54,275 57		09NOV01	15NOV01	1 000000	3,443 18
50 000 000						3 443 18		00	
WB2L	274		78 000 00	73,158 24		09NOV01	15NOV01	1 000000	4 841 76
65,000 000						4,841 76		00	
WB2L	281		839 671 88	791,530 90		09NOV01	14NOV01	1 000000	48,140 98
700 000 000						48,140 98		00	
WB2L	275		89,226 56	84,412 97		13NOV01	16NOV01	1 000000	4 813 59
						4 813 59		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
75 000 000									
WB2L	280		65,441 41	61,902 83		13NOV01	16NOV01	1 000000	3,538 58
55 000 000						3,538 58		00	
WB1Q	375		640,406 25	639,478 13		13NOV01	14NOV01	1 000000	928 12
540 000 000						928 12		00	
WB2L	285		140,193 75	134 824 07		14NOV01	19NOV01	1 000000	3,349 68
120 000 000						3,349 68		00	
WB2L	310		46,350 00	45,190 93		15NOV01	20NOV01	1 000000	1,159 07
40 000 000						1,159 07		00	
WB2L	311		279,000 00	271 052 73		15NOV01	20NOV01	1 000000	7,947 27
240 000 000						7,947 27		00	
WB2L	311		-279 000 00	-271 052 73		15NOV01	20NOV01	1 000000	-7,947 27
CXL -240,000 000						-7,947 27		00	
WB2L	320		366 495 12	355 754 99		15NOV01	21NOV01	1 000000	10,740 13
315,000 000						10,740 13		00	
WB2L	389		110,437 50	112,846 76		15NOV01	20NOV01	1 000000	-2,409 26
95,000 000						-2 409 26		00	
WB2L	389		-110 437 50	-112,846 76		15NOV01	20NOV01	1 000000	2,409 26
CXL -95,000 000						2 409 26		00	
WB2L	455		389,437 50	400,813 17		15NOV01	20NOV01	1 000000	-11,375 67
335 000 000						-11,375 67		00	
WB2L	346		38,512 97	38,398 58		19NOV01	23NOV01	1 000000	114 39
34 000 000						114 39		00	
WB2L	346		68,231 25	67 762 21		19NOV01	23NOV01	1 000000	469 04
60 000 000						469 04		00	

WB2C

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
** WB2L **	355	149,312 50	171,026 89	171,026 89	19NOV01 -1,714 39	23NOV01	1 000000 00	-1,714 39
150,000 000								
** WB2L **	356	175,973 44	182,654 30	182,654 30	19NOV01 -6,680 86	23NOV01	1 000000 00	-6,680 86
155,000 000								
** WB2L **	349	169,593 75	170,907 64	170,907 64	20NOV01 -1,313 89	23NOV01	1 000000 00	-1,313 89
150,000 000								
** WB2L **	349	-169,593 75	-170,907 64	-170,907 64	20NOV01 1,313 89	23NOV01	1 000000 00	1,313 89
CXL -150,000 000								
** WB2L **	350	253,240 00	255,399 59	255,399 59	20NOV01 -2,139 59	23NOV01	1 000000 00	-2,139 59
224,000 000								
** WB2L **	350	-253,240 00	255,399 59	255,399 59	20NOV01 2,139 59	23NOV01	1 000000 00	2,139 59
CXL -224,000 000								
** WB2L **	359	102,886 88	111,627 30	111,627 30	20NOV01 8,740 42	23NOV01	1 000000 00	-8,740 42
91,000 000								
** WB2L **	359	-102,886 88	-111,627 30	-111,627 30	20NOV01 8,740 42	23NOV01	1 000000 00	8,740 42
CXL 91,000 000								
** WB2L **	360	135,475 00	146,491 90	146,491 90	20NOV01 -10,816 90	23NOV01	1 000000 00	-10,816 90
120,000 000								
** WB2L **	360	-135,475 00	146,491 90	146,491 90	20NOV01 10,816 90	23NOV01	1 000000 00	10,816 90
CXL -120,000 000								
** WB2L **	361	384,412 50	410,812 36	410,812 36	20NOV01 -26,399 86	23NOV01	1 000000 00	-26,399 86
340 000 000								
** WB2L **	361	-384,412 50	-410,812 36	-410,812 36	20NOV01 26,399 86	23NOV01	1 000000 00	26,399 86
CXL -340 000 000								
** WB2L **	372	45,293 75	47,512 41	47,512 41	20NOV01 -2,218 66	26NOV01	1 000000 00	-2,218 66

WB2C

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
40,000 000								
** WB2L **	403	1,045,828 13	1,106,326 13	1,106,326 13	20NOV01 -60,498 00	23NOV01	1 000000 00	-60,498 00
925,000 000								
** WB2L **	662	4 441,652 50	4,759,071 33	4,759,071 33	28NOV01 -317,418 83	30NOV01	1 000000 00	-317 418 83
4,004,000 000								
912810FM5 TOTAL		135,319,472 53	120,537,444 40	120,537,444 40	14 782,028 13 L		00	14,782,028 13 L
		640,406 25	639,478 13	639,478 13	928 12 S		00	928 12 S
912810FP8 UNITED STATES TREAS BDS			2031/02/15	5 375	26APR01	30APR01	1 000000	
** WB1Z **	126	4,747,187 50	4,749,609 37	4,749,609 37	17,578 13		00	17,578 13
5,000,000 000								
** WB1H **	766	1,427,812 50	1,421,519 37	1,421,519 37	01JUN01 6,293 13	05JUN01	1 000000 00	6,293 13
1 500,000 000								
** WB1H **	778	746,118 74	737,520 42	737,520 42	04JUN01 8,598 12	06JUN01	1 000000 00	8,598 12
780 000 000								
** WB1H **	177	721,757 81	710,055 50	710,055 50	21JUN01 11,702 31	25JUN01	1 000000 00	11,702 31
750,000 000								
** WB2L **	328	1,385,688 28	1,383,768 75	1,383,768 75	19NOV01 1,919 53	21NOV01	1 000000 00	1,919 53
1,345,000 000								
** WB2L **	422	110,584 38	111,512 50	111,512 50	27NOV01 928 12	30NOV01	1 000000 00	928 12
110,000 000								
** WB2L **	423	105,196 88	106 443 75	106 443 75	27NOV01 -1,246 87	30NOV01	1 000000 00	-1,246 87
105,000 000								
** WB2L **	469	445 500 00	444 959 06	444 959 06	03DEC01 540 94	05DEC01	1 000000 00	540 94
440,000 000								
** WB2L **					03DEC01	05DEC01	1 000000	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
470 885,000 000		897,929 30		888,042 19	9,887 11		00	9,887 11
WB2L	480 1,500,000 000	1,525,546 88		1,504,843 75	04DEC01 20,703 13	06DEC01	1 000000 00	20,703 13
WB2L	481 2,500 000 000	2,542,968 75		2,508 593 75	04DEC01 34,375 00	06DEC01	1 000000 00	34,375 00
WB2L	543 400 000 000	392,968 76		401,374 24	12DEC01 -8,405 48	14DEC01	1 000000 00	-8 405 48
WB2L	548 400,000 000	392,968 75		401,874 71	12DEC01 -8,905 96	14DEC01	1 000000 00	-8 905 96
WB2L	548 400,000 000	-392 968 75		-401,874 71	12DEC01 8,905 96	14DEC01	1 000000 00	8 905 96
WB2L	559 1,315,000 000	1,279 659 37		1,322,329 83	14DEC01 -42,669 66	18DEC01	1 000000 00	-42,669 66
WB2L	580 2,150,000 000	2 092,806 64		2 082 090 94	18DEC01 10,715 70	20DEC01	1 000000 00	10,715 70
WB2L	599 610,000 000	600 373 44		602,457 70	19DEC01 -2,084 26	21DEC01	1 000000 00	-2 084 26
WB2L	616 150 000 000	148,474 56		143 275 45	21DEC01 5,201 11	27DEC01	1 000000 00	5 201 11
WB1Q	766 50,000 000	49,914 06	2031/02/15	5 500 49,376 50	12FEB01 537 56	15FEB01	1 000000 00	537 56
WB1Q	788 150 000 000	147,867 19		148 130 05	22FEB01 -262 86	23FEB01	1 000000 00	-262 86
WB1Q	812 505,000 000	505,946 88		498 705 64	27FEB01 7 241 24	01MAR01	1 000000 00	7,241 24

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL COST BASE	MAT RATE LOCAL COST BASE	TRD DT SECY GN/LS BASE	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB1Q	028 470 000 000	474,553 13		462 403 32	01MAR01 12,149 81	02MAR01	1 000000 00	12,149 81
912810FPB	TOTAL	19 190,575 79		19,118,395 97	72,179 82 L		00	72 179 82 L
		1,178,281 26		1,158,615 51	19,665 75 S		00	19 665 75 S
912810FQ6	UNITED STATES TREAS BDS	2032/04/15	3 375		23OCT01	25OCT01	1 000000	
WB1H	324 10 440,000 000	10,335,600 00		10,264,072 10	71,527 90		00	71,527 90
WB1H	324 -10 440 000 000	-10 335 600 00		10,264 072 10	23OCT01 -71 527 90	25OCT01	1 000000 00	-71 527 90
WB1H	333 10 440 000 000	10 335 600 00		10,264,072 10	23OCT01 71,527 90	25OCT01	1 000000 00	71 527 90
912810FQ6	TOTAL	10,335 600 00		10 264 072 10	71,527 90 L		00	71 527 90 L
912827G55	UNITED STATES TREAS 6 375PCT	2002/08/15	6 375		26MAR01	28MAR01	1 000000	
WB1A	596 50,000,000 000	51,421,875 00		50,204,682 97	1,217,192 03		00	1 217 192 03
WB1A	597 50 000,000 000	51 421,875 00		50 204,682 97	26MAR01 1,217,192 03	28MAR01	1 000000 00	1,217 192 03
WB1A	598 25 000 000 000	25,710,937 50		25,102,341 49	26MAR01 608,596 01	28MAR01	1 000000 00	608 596 01
WB1A	598 -25 000 000 000	-25,710,937 50		25 102 341 49	26MAR01 608,596 01	28MAR01	1 000000 00	-608 596 01
WB1A	599 25 000,000 000	25,710,937 50		25,102 341 49	26MAR01 608 596 01	28MAR01	1 000000 00	608 596 01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912827G55	TOTAL	128,554,687 50	125,511,707 43*	3,042,980 07 L	3,042,980 07 L
912827L83	UNITED STATES TREAS NTS	2003/08/15 5 750	22MAY01	23MAY01	1 000000
.. WB1A ..	123 51,366,500 00	51,617,506 10	-251,006 10	00	-251,006 10
50,000,000 000					
.. WB1A ..	124 46,229,850 00	46,455,755 49	-225,985 49	23MAY01	1 000000
45,000,000 000				00	-225,985 49
.. WB2D ..	027 1,037,851 56	1,035,888 94	1,970 62	20AUG01	1 000000
1,000,000 000				00	1,970 62
.. WB2D ..	040 519,687 50	517,678 24	2,009 26	31AUG01	1 000000
500,000 000				00	2,009 26
.. WB2D ..	050 1,050,468 75	1,034,498 25	15,970 50	18SEP01	1 000000
1,000,000 000				00	15,970 50
912827L83	TOTAL	100,204,357 81	100 661,319 02	-456,961 21 L	456,961 21 L
912827R87	UNITED STATES TREAS NTS	2004/11/15 7 875	05OCT01	11OCT01	1 000000
.. WB2F ..	098 1,218,151 36	1,197,593 85	20,557 51	00	20,557 51
1,075,000 000					
912827U83	UNITED STATES TREAS NTS	2005/08/15 6 500	13FEB01	16FEB01	1 000000
.. WB1H ..	572 2,404,251 56	2,403,914 36	337 20	00	337 20
2,260,000 000					
.. WB2F ..	038 108,500 78	108 062 50	238 28	11SEP01	1 000000
100 000 000				00	238 28
.. WB2F ..	069 1,102,578 12	1,079,438 83	23,139 29	27SEP01	1 000000
1,000,000 000				00	23,139 29
.. WB2F ..	075 1,324,312 50	1,295,264 70	29,047 80	28SEP01	1 000000
1,200,000 000				00	29 047 80

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB2F ..	081 1,453,281 25	1,418,848 80	34,432 45	28SEP01	01OCT01
1,500,000 000				00	1 000000
.. WB2F ..	092 3,202,687 50	3,129,176 11	73,511 39	04OCT01	05OCT01
2,900,000 000				00	1 000000
912827U83	TOTAL	9,795,411 71	9,634,705 30	160,706 41 L	00
912827X80	UNITED STATES TREAS NTS	2006/05/15 6 875	26JAN01	30JAN01	1 000000
.. WB1A ..	313 10,838,281 25	10,404,545 63	433,735 62	00	433,735 62
10,000 000 000					
.. WB1H ..	231 14,956,347 65	14,293,938 67	662,408 98	09OCT01	11OCT01
13,260 000 000				00	1 000000
912827X80	TOTAL	25,794,628 90	24,698 484 30	1,096,144 60 L	00
912827Y22	UNITED STATES TREAS NTS	2001/05/31 6 500	31MAY01	31MAY01	1 000000
.. WB1U ..	577 200,000,000 00	200 000,000 00	00	00	00
200,000,000 000					
912827Y55	UNITED STATES TREAS NTS	2006/07/15 7 000	10MAY01	11MAY01	1 000000
.. WB1A ..	042 54,882,812 50	51,253,187 21	3,629,625 29	00	3,629,625 29
50,000 000 000					
.. WB1A ..	CXL 042 -54,882,812 50	-51,253,187 21	3,629,625 29	10MAY01	11MAY01
-50,000,000 000				00	-3,629,625 29
912827Y55	TOTAL	00	00	00 L	00
912827Z39	UNITED STATES TREAS NTS	2001/08/31 6 500	25JAN01	26JAN01	1 000000
.. WB1U ..	474 25,181,640 63	25,026,271 42	155,369 21	00	155,369 21
25,000 000 000					

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912827262	UNITED STATES TREAS NTS	2004/10/15	6 500	07DEC01	12DEC01	1 000000	
.. WB2F ..	171	1,623,632 81	1,640,948 21	-17,315 40		00	-17,315 40
1,500,000 000							
912827280	UNITED STATES TREAS NTS	2001/10/31	4 250	10MAY01	11MAY01	1 000000	
.. WB1A ..	024	25,281,250 00	25 223,862 18	57,387 82		00	57,387 82
25 000,000 000							
9128272L5	UNITED STATES TREAS NTS	2002/02/28	4 250	10MAY01	11MAY01	1 000000	
.. WB1A ..	025	25,474,609 37	25 369,251 70	105 357 67		00	105,357 67
25,000,000 000							
.. WB1A ..	026	50,949,218 74	50,738,503 41	210,715 33	11MAY01	1 000000	210,715 33
50,000,000 000						00	
9128272L5	TOTAL	76,423 828 11	76,107,755 11	316,073 00 1		00	316,073 00 1
9128272M3	UNITED STATES TREAS INFLATION	2007/01/15	3 375	16JAN01	17JAN01	1 000000	
.. WB1A ..	273	21,820 148 00	21 310 583 95	509,564 05		00	509,564 05
21,971,200 000							
.. WB1H ..	190	5,265,158 88	5,242 043 57	23,115 31	100CT01	1 000000	23,115 31
5,108,704 800						00	
.. WB1H ..	CXL 190	-5,265,158 88	-5,242 043 57	23,115 31	100CT01	1 000000	-23,115 31
-5,108,704 800						00	
.. WB1H ..	638	5,265,158 88	5,242 559 56	22,599 32	100CT01	1 000000	22,599 32
5,109 704 400						00	
.. WB1H ..	CXL 638	-5,265,158 88	-5 242,559 56	22,599 32	100CT01	1 000000	-22,599 32
-5,109 704 400						00	
.. WB1H ..	698	5,265,158 88	5,242,559 56	22,599 32	100CT01	1 000000	22,599 32
5,109 704 400						00	

WB2C MONTHLY

WILLIAM H GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128272M3	TOTAL	27,085 306 88	26,553 143 51	532,163 37 1		00	532,163 37 1
9128273A8	UNITED STATES TREAS INFLATION	2002/07/15	3 625	18APR01	19APR01	1 000000	
.. WB1E ..	755	3,359 741 06	3 266,786 82	92,954 24		00	92,954 24
3,287 820 000							
.. WB1H ..	295	546 530 87	2002/07/15 3 625	04JAN01 4 991 03	09JAN01	1 000000	4,991 03
543,305 000			541 539 84			00	
.. WB1U ..	153	27,658 300 74	29 480,233 40	27FEB01 -1,821,932 66	28FEB01	1 000000	-1,821,932 66
27,162,250 000						00	
.. WB1U ..	CXL 153	-27,658 300 74	-29 480,233 40	27FEB01 1,821 932 66	28FEB01	1 000000	1,821,932 66
-27 162,250 000						00	
.. WB1U ..	308	27 658,300 74	29 479 690 73	27FEB01 -1 821,389 99	28FEB01	1 000000	-1,821,389 99
27,161,750 000						00	
.. WB1U ..	320	27,715 428 13	27,459 308 30	14MAR01 256,119 83	15MAR01	1 000000	256,119 83
27 258 750 000						00	
.. WB1U ..	410	27 774 827 50	25,179,304 53	20MAR01 2,595 522 97	21MAR01	1 000000	2,595,522 97
25 000,000 000						00	
.. WB1H ..	462	8,243 946 48	7,283 606 23	27JUN01 960 340 25	28JUN01	1 000000	960,340 25
7,300 000 000						00	
.. WB1H ..	469	6,754,672 35	6,142 479 63	29JUN01 612 192 72	03JUL01	1 000000	612,192 72
6,000 000 000						00	
.. WB1H ..	758	00	1 344 379 59	30JUN01 -529,429 05	30JUN01	1 000000	-529,429 05
1 331 330 000						00	
.. WB1H ..				-834 950 54		00	-834,950 54
.. WB1E ..	346	113,180 22	110 707 74	31JUL01 2,472 46	25SEP01	1 000000	2,472 46
110,961 000						00	

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	443 113,180 22	110,707 78	31JUL01 2,472 44	02AUG01	1 000000 00	2,472 44
110,961 000						
** WB1E **	CXL 443 -113,180 22	-110,707 78	31JUL01 -2,472 44	02AUG01	1 000000 00	-2,472 44
-110,961 000						
** WB1E **	444 2,262,217 39	2,246,480 22	31JUL01 15,737 17	02AUG01	1 000000 00	15,737 17
2,219,220 000						
** WB1U **	218 28,159,725 23	28,407,871 29	22AUG01 248,146 06	24AUG01	1 000000 00	-248,146 06
27,773,500 000						
** WB1U **	284 28,110,977 34	28,265,180 53	05SEP01 -154,203 19	06SEP01	1 000000 00	-154,203 19
27,772,500 000						
** WB1U **	CXL 284 -28,110,977 34	-28,265 180 53	05SEP01 154,203 19	06SEP01	1 000000 00	154,203 19
-27,772,500 000						
** WB1U **	286 28,110,977 34	28,276,884 54	05SEP01 165,907 20	06SEP01	1 000000 00	-165,907 20
27 784,000 000						
** WB1U **	CXL 286 -28,110,977 34	-28,276,884 54	05SEP01 165,907 20	06SEP01	1 000000 00	165,907 20
-27,784 000 000						
** WB1U **	310 28,110,977 34	28,276,884 54	05SEP01 -165,907 20	06SEP01	1 000000 00	-165,907 20
27,784 000 000						
** WB1E **	063 1,693,574 99	1,796,994 36	21SEP01 -103,419 37	28SEP01	1 000000 00	-103,419 37
1,775,024 000						
** WB1E **	697 1,693,574 99	1,683,497 73	21SEP01 10 077 26	28SEP01	1 000000 00	10,077 26
1,662,915 000						
** WB1E **	CXL 697 -1,693,574 99	-1,683,497 73	21SEP01 -10,077 26	28SEP01	1 000000 00	-10,077 26
-1 662,915 000						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128273AB	TOTAL	22,973,863 36	22,752,974 45	1,055,839 45 L	00	1,055,839 45 L
		139,419,258 94	140,167,438 98	-218,750 99 S	00	-218,750 99 S
9128273C4	UNITED STATES TREAS NTS	2002/07/31 6 000	28MAR01	02APR01	1 000000	
** WB1Z **	009 1,021 835 94	1,021,875 00	-39 06		00	-39 06
1,000,000 000						
** WB1A **	747 10 084,707 62	10,084,707 63	09NOV01 - 01	09NOV01	1 000000 00	- 01
10,000,000 000						
** WB1A **	CXL 747 10,084,707 62	-10,084,707 63	09NOV01 01	09NOV01	1 000000 00	01
-10,000 000 000						
9128273C4	TOTAL	1,021,835 94	1,021,875 00	-39 06 L	00	-39 06 L
912827317	UNITED STATES TREAS INFLATION	2008/01/15 3 625	16JAN01	18JAN01	1 000000	
** WB1A **	274 54,213,595 00	53,104 825 54	1,108 769 46		00	1,108,769 46
53 868,500 000						
** WB1A **	275 54,196,761 17	53,104,825 53	1 091,935 64	18JAN01	1 000000 00	1 091,935 64
53,868,500 000						
** WB1A **	276 54,196 761 17	53,049,631 34	1 127,129 83	18JAN01	1 000000 00	1,127,129 83
53,868,500 000						
** WB1A **	277 54,196,761 17	53,068 578 96	1,128,182 21	18JAN01	1 000000 00	1,128,182 21
53 868,500 000						
** WB1A **	460 55,158,675 78	53,103,849 35	2,054,826 43	05MAR01	1 000000 00	2 054,826 43
53,895 500 000						
** WB1A **	483 55,158,675 78	53,104,204 72	2 054,471 06	05MAR01	1 000000 00	2,054,471 06
53,895,500 000						
** WB1A **	096 56,281,034 06	55,837,523 12	443,510 94	18MAY01	1 000000 00	443,510 94

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
54,476,500 000							
.. WB1A ..	098 56,281 034 06	55 837,372 87		16MAY01 443,661 19	18MAY01	1 000000 00	443 661 19
54,476,500 000							
9128273T7 TOTAL	439 683 298 19	430,230 811 43		9,452,486 76 L		00	9,452 486 76 L
9128274F6 UNITED STATES TREAS NTS	2008/05/15 5 625			20SEP01 27SEP01	1 000000		
.. WB2F ..	068 1,070,000 00	1,053,084 67		16,915 33		00	16,915 33
1,000,000 000							
.. WB2F ..	076 1 687,343 75	1,579 598 98		21SEP01 28SEP01	1 000000 00		27 744 85
1,500,000 000							
.. WB2F ..	064 2,142,187 50	2,106,169 34		26SEP01 27SEP01	1 000000 00		36 018 16
2,000 000 000							
.. WB2F ..	074 538,437 52	524 532 97		27SEP01 28SEP01	1 000000 00		11 904 55
300 000 000							
9128274F6 TOTAL	5,357 968 77	5 245 385 88		92,582 89 L		00	92 582 89 L
9128274K5 UNITED STATES TREAS NTS	2003/06/30 5 375			29JAN01 30JAN01	1 000000		
.. WB1A ..	320 50 570 312 50	49 929,288 39		641 024 11		00	641 024 11
50,000 000 000							
.. WB1A ..	321 50 570,312 50	49,929 288 39		29JAN01 30JAN01	1 000000 00		641,024 11
50,000 000 000							
.. WB1A ..	718 52 476 562 50	50,843,115 49		30OCT01 31OCT01	1 000000 00		1 633 447 01
50 000 000 000							
.. WB1A ..	719 52,476,562 50	50,843 115 49		30OCT01 31OCT01	1 000000 00		1 633 447 01
50 000 000 000							
.. WB1A ..	720 52,476 562 50	50 843,115 49		30OCT01 31OCT01	1 000000 00		1,633,447 01
50 000,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128274K5 TOTAL	258,570 312 50	252,387 923 25		6,182,389 25 L		00	6,182,389 25 L
9128274U3 UNITED STATES TREAS NTS	2003/11/15 4 250			19SEP01 26SEP01	1 000000		
.. WB2F ..	061 770,390 63	758 015 34		12,375 29		00	12,375 29
750 000 000							
.. WB2F ..	066 256,757 81	252,468 49		20SEP01 27SEP01	1 000000 00		4,089 32
250 000 000							
.. WB2F ..	067 1,025,937 50	1,010,673 97		20SEP01 27SEP01	1 000000 00		15,263 53
1,000 000 000							
.. WB2F ..	085 359,925 78	353,712 87		01OCT01 02OCT01	1 000000 00		6,212 91
350,000 000							
.. WB2F ..	112 669 093 75	656,749 94		16OCT01 19OCT01	1 000000 00		12 343 81
650,000 000							
9128274U3 TOTAL	3 082,105 47	3 031,820 61		50,284 86 L		00	50,284 86 L
9128274V1 UNITED STATES TREAS NTS	2008/11/15 4 750			11JUL01 12JUL01	1 000000		
.. WB1Q ..	631 3,081,370 31	3,061,667 61		19,702 70		00	19 702 70
3,160 000 000							
.. WB1A ..	064 98,546,875 00	99,070,190 13		26DEC01 27DEC01	1 000000 00		-523,315 13
100 000,000 000							
9128274V1 TOTAL	98,546,875 00	99 070,190 13		523 315 13 L		00	-523 315 13 L
	3 081,370 31	3 061,667 61		19 702 70 S		00	19 702 70 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
9128274Y5	UNITED STATES TREAS NTS		2009/01/15	3 875	02JAN01	04JAN01	1 000000	
WB1A	218	53,938,454 77	54,365,056 31	-426,601 54	02JAN01	04JAN01	1 000000	-426,601 54
53,051,500 000							00	
WB1A	223	53,938,454 77	50,228,772 96	3,709,681 81	02JAN01	04JAN01	1 000000	3,709,681 81
50,000,000 000							00	
WB1A	224	53,938,454 77	49,541,639 81	4,376,814 96	02JAN01	04JAN01	1 000000	4 376,814 96
50,000,000 000							00	
WB1A	225	53,938,454 71	49,581,864 01	4,356,590 70	02JAN01	04JAN01	1 000000	4,356,590 70
50,000,000 000							00	
WB1A	308	49,034,014 45	47,342,592 94	1,691,421 51	24JAN01	25JAN01	1 000000	1,691,421 51
47,765,250 000							00	
WB1A	458	55,157,610 63	52,624,516 56	2,533,094 07	01MAR01	05MAR01	1 000000	2,533,094 07
53,059,500 000							00	
WB1A	459	55,157,610 63	52,656,750 13	2,500,860 50	01MAR01	05MAR01	1 000000	2,500,860 50
53,092,000 000							00	
WB1A	461	55,141,019 38	52,840,456 86	2 300,562 52	01MAR01	05MAR01	1 000000	2,300,562 52
53,092,000 000							00	
WB1A	462	55,141,019 38	52,927,432 38	2,213,587 00	01MAR01	05MAR01	1 000000	2,213,587 00
53,092,000 000							00	
WB1A	500	17,877,728 99	17,880,123 01	-2,394 02	12MAR01	12MAR01	1 000000	-2,394 02
17,935,600 000							00	
WB1A	CXL 500	17,877,728 99	17,880,123 01	2,394 02	12MAR01	12MAR01	1 000000	2,394 02
-17,935,600 000							00	
WB1A	628	00	17,880,123 01	-17 880,123 01	12MAR01	12MAR01	1 000000	-17,880,123 01
17,935,600 000							00	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
WB1A	563	55,340,445 00	55,456,986 25	-116,541 25	20MAR01	22MAR01	1 000000	-116,541 25
53,276,000 000							00	
WB1A	CXL 563	-55,340,445 00	-55,456,986 25	116,541 25	20MAR01	22MAR01	1 000000	116,541 25
-53,276,000 000							00	
WB1A	631	55,340,445 00	55,456,986 25	-116,541 25	20MAR01	22MAR01	1 000000	-116,541 25
53,276,000 000							00	
WB1A	CXL 631	55 340,445 00	55,456,986 25	116 541 25	20MAR01	22MAR01	1 000000	116,541 25
-53,276,000 000							00	
WB1A	636	55 340,445 00	55,456,986 25	-116,541 25	20MAR01	22MAR01	1 000000	-116,541 25
53,276,000 000							00	
WB1A	582	55,485,088 75	48,836,371 91	6,648,716 84	21MAR01	23MAR01	1 000000	6,648,716 84
46,915,758 060							00	
WB1A	CXL 582	-55,485,088 75	-48,836,371 91	-6,648,716 84	21MAR01	23MAR01	1 000000	-6,648,716 84
-46,915,758 060							00	
WB1A	583	55 485,088 75	48,835,852 49	6 649,236 26	21MAR01	23MAR01	1 000000	6,649,236 26
46,915,758 060							00	
WB1A	CXL 583	-55,485 088 75	-48,835,852 49	-6 649,236 26	21MAR01	23MAR01	1 000000	-6,649,236 26
-46,915,758 060							00	
WB1A	584	55,485 088 75	48,835,771 05	6 649,317 70	21MAR01	23MAR01	1 000000	6,649,317 70
46,915,758 060							00	
WB1A	CXL 584	-55,485,088 75	48,835,771 05	-6,649,317 70	21MAR01	23MAR01	1 000000	-6,649,317 70
-46,915,758 060							00	
WB1A	585	55 485,088 75	48,835,771 04	6,649,317 71	21MAR01	23MAR01	1 000000	6,649,317 71
46,915,758 060							00	
WB1A	CXL 585	-55 485,088 75	-48,835,771 04	-6 649,317 71	21MAR01	23MAR01	1 000000	-6,649,317 71
-46,915,758 060							00	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
-46,915,758 040								
.. WB1A ..	586	55 485,088 75	48,835,771 05	6,649,317 70	21MAR01	23MAR01	1 000000 00	6,649,317 70
46,915,758 040								
.. WB1A ..	586	-55,485,088 75	-48,835,771 05	6,649,317 70	21MAR01	23MAR01	1 000000 00	-6,649,317 70
-46,915,758 040								
.. WB1A ..	609	55 485,088 75	55,448,354 97	16,733 78	21MAR01	23MAR01	1 000000 00	16,733 78
53,287,000 000								
.. WB1A ..	609	-55,485,088 75	-55,448,354 97	16,733 78	21MAR01	23MAR01	1 000000 00	-16,733 78
-53,287,000 000								
.. WB1A ..	610	55,485,088 75	55,467,754 10	17,334 65	21MAR01	23MAR01	1 000000 00	17,334 65
53,287,000 000								
.. WB1A ..	610	-55,485,088 75	-55,467,754 10	17,334 65	21MAR01	23MAR01	1 000000 00	-17,334 65
-53,287,000 000								
.. WB1A ..	611	55,485,088 75	55,467,754 10	17,334 65	21MAR01	23MAR01	1 000000 00	17,334 65
53,287,000 000								
.. WB1A ..	611	55,485,088 75	55,467,754 10	17,334 65	21MAR01	23MAR01	1 000000 00	17,334 65
-53,287,000 000								
.. WB1A ..	612	55,485,088 75	55,467,835 55	17,253 20	21MAR01	23MAR01	1 000000 00	17,253 20
53,287,000 000								
.. WB1A ..	612	55,485,088 75	55,467,835 55	17,253 20	21MAR01	23MAR01	1 000000 00	17,253 20
-53,287,000 000								
.. WB1A ..	613	55,485,088 75	55,467,754 10	17,334 65	21MAR01	23MAR01	1 000000 00	17,334 65
53,287,000 000								
.. WB1A ..	613	-55,485,088 75	-55,467,754 10	17,334 65	21MAR01	23MAR01	1 000000 00	-17,334 65
-53,287,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1A ..	630	55 485,088 75	55,468,436 42	16,652 33	21MAR01	23MAR01	1 000000 00	16,652 33
53,287,000 000								
.. WB1A ..	630	-55,485,088 75	-55,468,436 42	16,652 33	21MAR01	23MAR01	1 000000 00	-16,652 33
-53,287,000 000								
.. WB1A ..	632	55,485,088 75	55,467,754 10	17,334 65	21MAR01	28MAR01	1 000000 00	17,334 65
53,287,000 000								
.. WB1A ..	633	55,485,088 75	55,467,754 10	17,334 65	21MAR01	28MAR01	1 000000 00	17,334 65
53,287,000 000								
.. WB1A ..	634	55,485,088 75	55,467,754 11	17,334 64	21MAR01	28MAR01	1 000000 00	17,334 64
53,287,000 000								
.. WB1A ..	635	55,485,088 75	55,467,754 10	17,334 65	21MAR01	28MAR01	1 000000 00	17,334 65
53,287,000 000								
.. WB1A ..	637	55,485,088 75	55,410,503 24	74,585 51	21MAR01	28MAR01	1 000000 00	74,585 51
53,252,000 000								
.. WB1A ..	099	56,062,632 34	56,669,993 70	-607,361 36	16MAY01	18MAY01	1 000000 00	-607,361 36
54,476,500 000								
.. WB1A ..	100	56,062,632 34	56,679,173 81	-616,541 47	16MAY01	18MAY01	1 000000 00	-616,541 47
54,476,500 000								
.. WB1A ..	101	56,062,632 34	56,931,887 94	-869,255 60	16MAY01	18MAY01	1 000000 00	-869,255 60
54,476,500 000								
.. WB1A ..	102	56,062,632 34	56,944,315 83	-881,683 49	16MAY01	18MAY01	1 000000 00	-881,683 49
54,476,500 000								
.. WB1A ..	103	56,062,632 34	56,944,315 83	-881,683 49	16MAY01	18MAY01	1 000000 00	-881,683 49
54,476,500 000								
.. WB1A ..	104	56,062,632 34	56,944,315 83	881,683 49	16MAY01	18MAY01	1 000000 00	881,683 49

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
54,476,500 000								
WB1A	106	56,062,632 34	56,663,402 52		16MAY01 -600,770 18	18MAY01	1 000000 00	-600,770 18
54,476,500 000								
WB1H	290	4,493,350 80	4,402,610 28		21MAY01 98,740 52	23MAY01	1 000000 00	98,740 52
4,294,720 000								
WB1H	686	4,493,350 80	4,100,486 44		21MAY01 392,864 36	23MAY01	1 000000 00	392,864 36
4,000 000 000								
WB1H	686	-4,493,350 80	-4,100,486 44		21MAY01 -392,864 36	23MAY01	1 000000 00	-392,864 36
-4 000,000 000								
WB1A	225	392,349,759 90	394,757,886 94		28JUN01 2 408,127 06	29JUN01	1 000000 00	2 408,127 06
377,429,500 000								
WB1E	652	6,747,759 25	6,748,457 63		01AUG01 19,501 62	02AUG01	1 000000 00	19,501 62
6,501,600 000								
9128274Y5	TOTAL	1,614,200,278 57	1,616,434 071 20		-2,233,792 63 1		00	-2,233,792 63 1
9128274Z2	UNITED STATES TREAS DTD 00041	2001/01/31	4 500		31JAN01	31JAN01	1 000000	
WB1A	328	3,575,000 00	3,575,000 00		00		00	00
3,575,000 000								
WB1A	328	-3,575,000 00	-3,575,000 00		31JAN01 00	31JAN01	1 000000 00	00
-3,575,000 000								
WB1A	367	3,575,000 00	3,575,000 00		31JAN01 00	31JAN01	1 000000 00	00
3,575,000 000								
9128274Z2	TOTAL	3,575,000 00	3,575,000 00		00		00	00

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128275A6	UNITED STATES TREAS DTD 00042	2004/02/15	4 750		31AUG01	04SEP01	1 000000	
WB2F	009	1,838,531 25	1,838,179 69		351 56		00	351 56
1,800,000 000								
9128275C2	UNITED STATES TREAS DTD 00044	2001/02/28	5 000		28FEB01	28FEB01	1 000000	
WB1U	111	150,000,000 00	150,000,000 00		00		00	00
150,000,000 000								
9128275E8	UNITED STATES TREAS NTS	2001/04/30	5 000		05APR01	06APR01	1 000000	
WB1U	643	50,015,625 00	49,999,533 36		16,091 64		00	16,091 64
50,000,000 000								
WB1U	644	50,017,578 13	49,999,533 37		18,044 76		00	18 044 76
50,000,000 000								
WB1U	645	50,017,578 13	49,999 462 27		18,115 86		00	18 115 86
50,000,000 000								
WB1U	651	50,017,578 13	49 999 454 37		18,123 76		00	18,123 76
50,000,000 000								
WB1U	126	100,000,000 00	100,000,000 00		30APR01 00	30APR01	1 000000 00	00
100 000,000 000								
9128275E8	TOTAL	100,000 000 00	100 000 000 00		00		00	00
		200,068,359 39	199,997,983 37		70,376 02 5		00	70,376 02 5
9128275C3	UNITED STATES TREAS NTS	2009/05/15	5 500		26DEC01	27DEC01	1 000000	
WB1A	063	102,546,875 00	98,629,326 36		3,917 548 64		00	3,917,548 64
100,000 000 000								

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128275NB	UNITED STATES TREAS MTS	2009/08/15	6 000	03JAN01	08JAN01	1 000000	
.. WB1H ..	118 1,493,296 88	1,406,548 82		86,748 06		00	86,748 06
1 400,000 000							
.. WB1H ..	153 2,464 062 50	2,526,177 73		137,884 77	10JAN01	1 000000	137,884 77
2,500,000 000						00	
.. WB1H ..	157 2,003,228 13	1,904,907 88		98,320 25	10JAN01	1 000000	98,320 25
1,880,000 000						00	
.. WB1H ..	161 1,388,156 25	1,340,410 89		47,745 36	10JAN01	1 000000	47,745 36
1,300,000 000						00	
.. WB1H ..	167 5,095 820 31	5,025 987 46		69,832 85	09JAN01	1 000000	69,832 85
4,775,000 000						00	
.. WB1H ..	171 2,452,015 63	2,420,894 48		31,121 15	09JAN01	1 000000	31,121 15
2,300,000 000						00	
.. WB1H ..	172 1,708 000 00	1 689 602 03		18 397 97	09JAN01	1 000000	18,397 97
1,600,000 000						00	
.. WB1H ..	173 2,242,570 31	2,210,381 93		32,188 38	09JAN01	1 000000	32,188 38
2,100,000 000						00	
.. WB1H ..	351 4,181,562 50	4,225,162 73		-43,600 23	31JAN01	1 000000	-43,600 23
4,000 000 000						00	
.. WB1H ..	459 4,121 507 81	4,128 737 81		7,230 00	07FEB01	1 000000	-7,230 00
3,900,000 000						00	
.. WB1H ..	749 10 640 63	10 599 16		41 47	12MAR01	1 000000	41 47
10 000 000						00	
.. WB1H ..	704 5,952,210 94	6,061,282 10		-109,071 16	25MAY01	1 000000	-109,071 16
5,725,000 000						00	

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WILLIAM H. GATES FOUNDATION
— COMPOSITE —
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AS-OF DATE 31DEC01

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1A ..	065 34,822,734 38	33 081,078 17		1,741,656 21	27DEC01	1 000000	1,741,656 21
33,000,000 000						00	
9128275NB	TOTAL	68,135 806 27	66,031,771 19	2 104,035 08 1		00	2,104,035 08 1
9128275Q1	UNITED STATES TREAS DTD 00856 2001/09/30	5 625		26OCT00	26OCT00	1 000000	
.. WB1U ..	078 -49,681,640 63	-49,982 148 92		300,508 29		00	300,508 29
50,000,000 000							
.. WB1U ..	718 49,681,640 63	49,982,148 92		-300,508 29	26OCT00	1 000000	-300,508 29
50,000 000 000						00	
9128275Q1	TOTAL	00	00	00 5		00	00 5
9128275S7	UNITED STATES TREAS MTS	2004/11/15	5 875	03JAN01	08JAN01	1 000000	
.. WB1H ..	120 2 811,859 38	2,720,927 69		90,931 69		00	90 931 69
2,725,000 000							
.. WB1H ..	135 2,991,304 69	2,941,309 94		49,994 75	09JAN01	1 000000	49,994 75
2,900,000 000						00	
.. WB1H ..	142 16,593,125 00	16 368,722 23		224,402 77	08JAN01	1 000000	224,402 77
16,000,000 000						00	
.. WB1H ..	205 3,108,515 63	3 079,671 88		28,843 75	10JAN01	1 000000	28,843 75
3,000 000 000						00	
.. WB1H ..	381 10,330,078 12	10,261,726 26		68,351 86	01FEB01	1 000000	68 351 86
10,000 000 000						00	
.. WB1H ..	613 4,126 250 00	4,103,361 65		22,888 35	20FEB01	1 000000	22 888 35
4 000 000 000						00	
.. WB1H ..	044 9,000,101 56	8 818,167 57		181,933 99	19MAR01	1 000000	181,933 99
8,600,000 000						00	
.. WB1H ..	089 5 940,789 06	5,802,891 96		137 897 10	26MAR01	1 000000	137,897 10
						00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
5,660,000 000							
** WB1H **	450	26,294,517 19	25,835,661 18		08MAY01 458,856 01	10MAY01 1 000000 00	458,856 01
25,215,000 000							
912827557 TOTAL		81,196,540 63	79,932,440 36		1,264,100 27 1	00	1,264,100 27 1
912827558 UNITED STATES TREAS 00862			2010/01/15	4 250	02JAN01	04JAN01 1 000000	
** WB1A **	219	54,193,600 00	53,560,199 80		633,408 20	00	633,408 20
51,713,000 000							
** WB1A **	219	-54,193,600 00	-53,560,199 80		02JAN01 633,408 20	04JAN01 1 000000 00	-633,408 20
CXL -51,713,000 000							
** WB1A **	220	54,193,600 00	53,560,096 82		02JAN01 633 511 18	04JAN01 1 000000 00	633,511 18
51,713,000 000							
** WB1A **	220	-54,193,600 00	-53,560,096 82		02JAN01 -633,511 18	04JAN01 1 000000 00	-633,511 18
CXL -51,713,000 000							
** WB1A **	221	54,193,600 00	53,560,096 83		02JAN01 633,511 17	04JAN01 1 000000 00	633,511 17
51,713,000 000							
** WB1A **	221	-54,193,600 00	-53,560,096 83		02JAN01 -633,511 17	04JAN01 1 000000 00	-633,511 17
CXL -51,713,000 000							
** WB1A **	222	54,193,600 00	53,562,375 82		02JAN01 631,232 18	04JAN01 1 000000 00	631,232 18
51,713 000 000							
** WB1A **	222	-54,193,600 00	-53,562,375 82		02JAN01 -631,232 18	04JAN01 1 000000 00	-631,232 18
CXL -51,713,000 000							
** WB1A **	243	54,627,137 50	53,563,025 79		08JAN01 1,064,111 71	09JAN01 1 000000 00	1,064,111 71
51,718,000 000							
** WB1A **	243	54,627,137 50	-53,563,025 79		08JAN01 -1 064,111 71	09JAN01 1 000000 00	-1,064,111 71
CXL -51,718,000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1A **	244	54,772,594 38	53,563,025 79		08JAN01 1,209,568 59	09JAN01 1 000000 00	1,209,568 59
51,718,000 000							
** WB1A **	245	54,772,594 38	53,562,922 93		08JAN01 1,209,671 45	09JAN01 1 000000 00	1,209,671 45
51,718,000 000							
** WB1A **	252	54,628,193 75	53,563,488 12		08JAN01 1,064,705 63	10JAN01 1 000000 00	1,064,705 63
51,719,000 000							
** WB1A **	253	54,628,193 75	53,565,888 65		08JAN01 1,062,305 10	10JAN01 1 000000 00	1,062,305 10
51,719,000 000							
** WB1H **	207	5,422,696 54	5,304,245 62		09JAN01 116,450 92	11JAN01 1 000000 00	116,450 92
5,120,280 000							
** WB1H **	208	1,621,092 29	1,591,857 19		09JAN01 29,235 10	11JAN01 1 000000 00	29,235 10
1,530,912 000							
** WB1A **	264	54,408,760 50	53,860,526 90		12JAN01 548,233 60	17JAN01 1 000000 00	548,233 60
51,725,500 000							
** WB1A **	265	54,408,760 50	53,860,526 91		12JAN01 548,233 59	17JAN01 1 000000 00	548,233 59
51,725,500 000							
** WB1A **	266	54,408,760 50	53,860,526 90		12JAN01 548 233 60	17JAN01 1 000000 00	548,233 60
51,725,500 000							
** WB1A **	267	54,408,760 50	53,860,526 91		12JAN01 548,233 59	17JAN01 1 000000 00	548,233 59
51,725,500 000							
** WB1A **	285	54,414,019 69	53,866,218 99		18JAN01 547 800 70	22JAN01 1 000000 00	547,800 70
51,730,500 000							
** WB1A **	286	54,414,019 69	54,200,385 85		18JAN01 213,633 84	22JAN01 1 000000 00	213,633 84
51,730,500 000							
** WB1A **	287	54,422,102 58	54,200,385 85		18JAN01 221,716 73	22JAN01 1 000000 00	221,716 73
51,730,500 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
51,730,500 000							
** WBIA **	288	27,211,051 29	27,100,192 93		18JAN01 110,858 36	22JAN01 1 000000 00	110,858 36
25,865,250 000							
** WBIA **	289	27,211,051 29	27,100,192 93		18JAN01 110,858 36	22JAN01 1 000000 00	110 858 36
25,865,250 000							
** WBIA **	366	54,659,676 09	54,231,615 37		24JAN01 428,060 72	25JAN01 1 000000 00	428,060 72
51,790,985 320							
** WBIA **	409	54,929,463 28	54,865,748 70		22FEB01 63,714 58	26FEB01 1 000000 00	63,714 58
51,713,500 000							
** WBIA **	410	54,929,433 28	54,865,748 69		22FEB01 63,684 59	26FEB01 1 000000 00	63,684 59
51,713,500 000							
** WBIA **	430	55,024,267 97	54,861,937 60		26FEB01 162,330 37	28FEB01 1 000000 00	162,330 37
51,711,500 000							
** WBIA **	431	55,032,347 89	54,861,937 61		26FEB01 178,410 28	28FEB01 1 000000 00	178,410 28
51,711,500 000							
** WBIA **	432	55,040,427 81	54,861,937 61		26FEB01 178,490 20	28FEB01 1 000000 00	178,490 20
51,711,500 000							
** WBIA **	433	55,040,427 81	54,861,937 61		26FEB01 178,490 20	28FEB01 1 000000 00	178,490 20
51,711,500 000							
** WBIA **	434	55,024,267 97	54,846,737 07		26FEB01 177,530 90	28FEB01 1 000000 00	177,530 90
51,711,500 000							
** WBIA **	440	55,040,427 81	54,846,701 10		26FEB01 193,724 71	28FEB01 1 000000 00	193,724 71
51,711,500 000							
** WBIA **	501	171,871 87	169,669 39		12MAR01 2,202 48	12MAR01 1 000000 00	2,202 48
160,000 000							

10151001

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
** WBIA **	501	-171,871 87	-169,669 39		12MAR01 -2,202 48	12MAR01 1 000000 00	-2,202 48
-160,000 000							
** WBIA **	502	171,871 87	171,790 25		12MAR01 81 62	12MAR01 1 000000 00	81 62
162,000 000							
** WBIA **	502	-171,871 87	-171,790 25		12MAR01 -81 62	12MAR01 1 000000 00	-81 62
-162,000 000							
** WBIA **	629	00	171,790 25		12MAR01 -171,790 25	12MAR01 1 000000 00	-171,790 25
162,000 000							
** WBIA **	643	27,911,721 09	26,692,539 68		03APR01 1,219,181 41	05APR01 1 000000 00	1,219,181 41
25,000,000 000							
** WBIA **	643	-27,911,721 09	-26,692,539 68		03APR01 -1,219,181 41	05APR01 1 000000 00	-1,219,181 41
-25,000,000 000							
** WBIA **	647	27,911,721 09	27,793,282 98		03APR01 118,438 11	05APR01 1 000000 00	118,438 11
26,032,500 000							
** WBIA **	062	393,835,985 13	393,112,990 42		11MAY01 722,994 71	15MAY01 1 000000 00	722,994 71
366,093,000 000							
** WBIA **	065	33,757,370 16	33,710,864 62		11MAY01 46,505 54	15MAY01 1 000000 00	46,505 54
31,379,400 000							
** WBIA **	228	392,509,713 75	394,780,799 84		27JUN01 -2,271,086 09	29JUN01 1 000000 00	-2,271,086 09
367,906,000 000							
** WBIA **	321	111,858,346 88	112,063,986 78		26JUL01 -205,639 90	30JUL01 1 000000 00	-205,639 90
105,589,000 000							
** WBIA **	340	202,910,549 07	201,770,915 48		01AUG01 1,139,633 59	03AUG01 1 000000 00	1,139,633 59
190,125,000 000							
** WBIA **	340	202,910,549 07	201,770,915 48		01AUG01 -1,139,633 59	03AUG01 1 000000 00	-1,139,633 59
-190,125,000 000							

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
-198,125,000 000								
.. WB1A ..	348	202,910,549 07	281,735,605 17		01AUG01 1,174,943 90	03AUG01	1 000000 00	1,174,943 90
198,125,000 000								
.. WB1A ..	357	112,641,354 54	106,089,741 63		09AUG01 6,551,612 91	13AUG01	1 000000 00	6,551,612 91
100,000,000 000								
.. WB1A ..	CXL 357	-112,641,354 54	-106,089,741 63		09AUG01 -6,551,612 91	13AUG01	1 000000 00	-6,551,612 91
-100,000,000 000								
.. WB1A ..	366	112,641,354 54	106,089,741 63		09AUG01 6,551,612 91	13AUG01	1 000000 00	6,551,612 91
100,000,000 000								
.. WB1A ..	CXL 366	-112,641,354 54	-106,089,741 63		09AUG01 -6,551,612 91	13AUG01	1 000000 00	-6,551,612 91
-100,000,000 000								
.. WB1A ..	538	112,641,354 54	112,035,010 75		09AUG01 606,343 79	13AUG01	1 000000 00	606,343 79
105,604,000 000								
.. WB1A ..	739	173,172,154 68	171,060,578 67		07NOV01 2,111,576 01	09NOV01	1 000000 00	2,111,576 01
158,442,000 000								
.. WB1A ..	740	230,929,215 00	227,822,531 67		07NOV01 3,106,683 38	09NOV01	1 000000 00	3,106,683 38
211,256,000 000								
9128275WB TOTAL		2,835,399,801 84	2,820,454,654 93		14,945,146 91 1		00	14,945,146 91 1
9128275X6	UNITED STATES TREAS DTD 00863 2002/01/31	6 375			15NOV01	20NOV01	1 000000	
.. WB2F ..	144	1,845,000 000	1,860,439 25	1,860 510 16	129 09		00	129 09
9128275Z1	UNITED STATES TREAS DTD 00865 2010/02/15	6 500			23FEB01	26FEB01	1 000000	
.. WB1Q ..	796	190,994 09	190,298 83		697 26		00	697 26
175,000 000								
.. WB1Q ..	799	218,281 25	217,578 12		23FEB01 703 13	26FEB01	1 000000 00	703,13
200,000 000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
.. WB1Q ..	006	330,023 44	326,432 34		27FEB01 3,591 10	28FEB01	1 000000 00	3,591 10
300,000 000								
.. WB1H ..	748	4,844,125 00	4,869,548 78		07MAR01 -25,423 78	12MAR01	1 000000 00	-25,423 78
4,400,000 000								
.. WB1H ..	832	1,569,710 14	1,571,385 33		14MAR01 -1,675 17	16MAR01	1 000000 00	-1,675 17
1,420,000 000								
.. WB1H ..	833	2,734,849 61	2,733,325 18		14MAR01 1,524 43	16MAR01	1 000000 00	1,524 43
2,470,000 000								
.. WB1E ..	509	16,198,959 20	16,306,418 77		25MAY01 -107,459 57	31MAY01	1 000000 00	-107,459 57
15,200,000 000								
.. WB1A ..	234	75,355,700 00	69,817,872 17		29JUN01 5,537,827 83	02JUL01	1 000000 00	5,537,827 83
70,000,000 000								
.. WB1A ..	241	32,390,625 00	29,922,000 90		02JUL01 2,468,624 10	05JUL01	1 000000 00	2,468,624 10
30,000,000 000								
.. WB1A ..	242	53,945,312 50	49,870,001 49		03JUL01 4,075,311 01	05JUL01	1 000000 00	4,075,311 01
50,000,000 000								
.. WB1A ..	243	53,945,312 51	49,870,001 49		03JUL01 4,075,311 02	05JUL01	1 000000 00	4,075,311 02
50,000,000 000								
.. WB1A ..	303	54,757,812 50	49,870,589 19		23JUL01 4,887,223 31	24JUL01	1 000000 00	4,887,223 31
50,000,000 000								
.. WB1A ..	304	54,757,812 50	49,870,589 19		23JUL01 4,887,223 31	24JUL01	1 000000 00	4,887,223 31
50,000,000 000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912827521	TOTAL	350,500,218 98	324,701,732 49	25,798,486 49 L	00 25,798,486 49 L
		739,300 78	734,309 29	4,991 49 S	00 4,991 49 S
912827683	UNITED STATES TREAS NTS	2002/03/31 6 500	28AUG01	29AUG01	1 000000
.. WB1A ..	443 50,910,156 25	50,032,235 88	877,920 37	00	877,920 37
50,000,000 000					
.. WB1A ..	444 10,182,031 25	10,006,447 17	175,584 08	00	175,584 08
10,000,000 000					
.. WB1A ..	468 25,455,078 13	25,016,044 95	439,033 18	00	439 033 18
25,000,000 000					
.. WB1A ..	493 50,923,828 13	50,047,454 33	876,373 80	00	876,373 80
50,000,000 000					
.. WB1A ..	497 50,923,828 13	50,062,964 74	860 863 39	00	860 863 39
50,000,000 000					
.. WB1A ..	577 25,512,495 32	25 027,596 45	485,098 87	00	485,098 87
25,000,000 000					
.. WB1A ..	578 51,025,390 62	50,055,192 89	970,197 73	00	970,197 73
50,000,000 000					
.. WB1A ..	579 51,025,390 62	50,055,192 89	970,197 73	00	970 197 73
50,000,000 000					
.. WB1A ..	648 50,988,281 25	50,051 045 74	937,235 51	00	937 235 51
50 000,000 000					

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

AS-OF DATE 31DEC01 PAGE 708

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
912827683	TOTAL	366,946,679 70	360,354,175 04	6,592,504 66 L	00 6 592,504 66 L
9128276C1	UNITED STATES TREAS NTS	2002/04/30 6 375	25SEP01	26SEP01	1 000000
.. WB1A ..	562 51,164 062 50	49,966 907 42	1,197,155 08	00	1,197,155 08
50 000,000 000					
.. WB1A ..	566 25 582,031 25	24,983,453 71	598,577 54	00	598 577 54
25,000 000 000					
.. WB1A ..	567 25,579,101 54	24,983 453 71	595,647 85	00	595 647 85
25 000,000 000					
9128276C1	TOTAL	102,325,195 31	99,933 814 84	2,391,380 47 L	00 2,391 380 47 L
9128276D9	UNITED STATES TREAS NTS	2005/05/15 6 750	14NOV00	15FEB01	1 000000
.. WB1E ..	365 11,394,287 19	11,766,562 50	-372,275 31	00	-372,275 31
11 000,000 000					
.. WB1H ..	143 4,566 943 75	4 310,876 07	256,067 68	00	256 067 68
4 240,000 000					
.. WB1E ..	025 11,754 848 38	11,731 221 15	23,627 23	00	23 627 23
11,000,000 000					
.. WB1E ..	454 11,739 062 50	11,697 382 81	41,679 69	00	41,679 69
11,000,000 000					
.. WB2L ..	288 208,473 05	209 860 94	-1,387 89	00	1 387 89
190,000 000					
.. WB2L ..	289 214,362 89	215,383 59	-1,020 70	00	-1 020 70
195 000 000					
.. WB2L ..	308 60,087 50	60 744 90	-657 40	00	-657 40
55 000 000					
.. WB2L ..			16NOV01	20NOV01	1 000000

ASSET ID SH SELL/OTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECITY GN/LS SECITY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
	318 405,000 000	442,652 34	447,303 37		-4,651 03		00	-4,651 03
** WB2L **	327 435,000 000	477,274 56	480,402 81		19NOV01 -3,124 25	21NOV01	1 000000 00	-3,124 25
** WB2L **	329 625,000 000	685,888 47	690,233 92		19NOV01 -4,345 25	21NOV01	1 000000 00	-4,345 25
** WB2L **	357 415,000 000	454,749 22	458,250 18		20NOV01 -3,500 96	23NOV01	1 000000 00	-3,500 96
** WB2L **	358 200,000 000	219,500 00	220,843 46		20NOV01 -1,343 46	23NOV01	1 000000 00	-1,343 46
** WB2L **	369 450,000 000	489,726 56	496,791 83		21NOV01 -7,065 27	26NOV01	1 000000 00	-7,065 27
** WB2L **	370 1,485,000 000	1,621,434 38	1,639,413 04		21NOV01 -17,978 66	26NOV01	1 000000 00	-17,978 66
** WB2L **	397 575 000 000	624,503 91	634,454 17		27NOV01 -10,150 26	29NOV01	1 000000 00	-10,150 26
** WB2L **	410 660,000 000	716,873 43	728,472 61		27NOV01 -11,599 18	29NOV01	1 000000 00	-11,599 18
** WB2L **	421 660,000 000	716,873 44	728,472 62		27NOV01 -11,599 18	29NOV01	1 000000 00	-11,599 18
** WB2L **	CXL 421 -660,000 000	-716,873 44	-728,472 62		27NOV01 11,599 18	29NOV01	1 000000 00	11,599 18
** WB2L **	444 390,000 000	426,471 09	430,338 65		29NOV01 -3,867 56	03DEC01	1 000000 00	-3,867 56
** WB2L **	460 1,325,000 000	1,454,601 56	1,461,943 97		30NOV01 -7,342 41	04DEC01	1 000000 00	-7,342 41

STATE STREET

ASSET ID SH SELL/OTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECITY GN/LS SECITY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB2L **	482 1,075,000 000	1,174,017 57	1,185,852 38		05DEC01 -11,834 81	07DEC01	1 000000 00	-11,834 81
** WB2L **	549 375 000 000	408,779 30	413,375 11		15DEC01 -4,595 81	17DEC01	1 000000 00	-4,595 81
** WB2L **	550 460,000 000	502,136 72	507,073 46		13DEC01 -4,936 74	17DEC01	1 000000 00	-4,936 74
** WB2L **	551 900,000 000	978,152 35	992,029 62		14DEC01 -13,877 27	18DEC01	1 000000 00	-13,877 27
** WB2L **	628 1,925,000 000	2,078,323 24	2,118,372 52		27DEC01 -40,049 28	31DEC01	1 000000 00	-40,049 28
9128276D9	TOTAL	52,693,152 16	52,897,383 06		-204,230 90 L		00	-204,230 90 L
9128276F4	UNITED STATES TREAS NTS	2002/06/30	6 375		03MAY01	04MAY01	1 000000	
** WB1A **	783 50,000,000 000	51,281,250 60	50,151,606 51		1,129,644 09		00	1,129,644 09
** WB1A **	784 50,000,000 000	51,281,250 60	50,151,606 51		1,129,644 09		00	1,129,644 09
** WB1A **	785 50,000,000 000	51,281,250 60	50,151,606 51		1,129,644 09		00	1,129,644 09
** WB1A **	786 50,000,000 000	51,281,250 60	50,151,606 51		1,129,644 09		00	1,129,644 09
** WB1A **	787 50,000,000 000	51,281,250 60	50,151,606 51		1,129,644 09		00	1,129,644 09
** WB1A **	874 50,000,000 000	51,308,593 75	50,147,083 34		1,161,510 41	16MAY01	1 000000 00	1,161,510 41
** WB1A **	875 50,000,000 000	51,308,593 75	50,147,083 34		1,161,510 41	17MAY01	1 000000 00	1,161,510 41

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
50,000,000 000								
.. WB1A ..	076	51,308,593 75	50,147,083 34		16MAY01 1,161,510 41	17MAY01	1 000000 00	1,161,510 41
50,000,000 000								
.. WB1A ..	077	51,308,593 75	50,147,083 34		16MAY01 1,161,510 41	17MAY01	1 000000 00	1,161,510 41
50,000,000 000								
.. WB1A ..	130	51,289 062 50	50,144,299 85		24MAY01 1,144,762 65	25MAY01	1 000000 00	1,144,762 65
50,000,000 000								
.. WB1A ..	131	51,289,062 50	50,144 299 85		24MAY01 1,144,762 65	25MAY01	1 000000 00	1,144,762 65
50,000,000 000								
.. WB1A ..	143	51,238 281 25	50,142,908 11		25MAY01 1,095,373 14	29MAY01	1 000000 00	1,095,373 14
50,000,000 000								
.. WB1A ..	144	51,238,281 25	50,142 908 11		25MAY01 1,095,373 14	29MAY01	1 000000 00	1 095,373 14
50,000 000 000								
.. WB1A ..	192	51,308,593 75	50,135 949 39		14JUN01 1 172 644 36	18JUN01	1 000000 00	1,172,644 36
50,000,000 000								
.. WB1A ..	193	51,308,593 75	50,135,949 39		14JUN01 1,172 644 36	18JUN01	1 000000 00	1,172,644 36
50 000,000 000								
.. WB1A ..	261	51,236,328 12	50,127,894 44		09JUL01 1,108 433 68	11JUL01	1 000000 00	1,108,433 68
50,000,000 000								
.. WB1A ..	262	51,236 328 13	50,127 894 44		09JUL01 1,108 433 65	11JUL01	1 000000 00	1,108,433 69
50 000 000 000								
.. WB1A ..	647	51,453 125 00	50,095 445 95		10OCT01 1,357 679 05	11OCT01	1 000000 00	1,357,679 05
50,000,000 000								
.. WB1A ..	749	59,100,554 79	59 100,554 80		09NOV01 - 01	09NOV01	1 000000 00	- 01
59,000,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1A ..	CXL 749	-59,100,554 79	-59,100 554 80		09NOV01 01	09NOV01	1 000000 00	01
-59,000,000 000								
.. WB1U ..	774	29 689 882 81	29,040 514 71		20DEC01 649,366 10	21DEC01	1 000000 00	649,366 10
29 000,000 000								
.. WB1U ..	786	10,232 031 25	10,013,605 54		24DEC01 218 425 71	26DEC01	1 000000 00	218,425 71
10,000 000 000								
9128276F4 TOTAL		923,238 284 25	902 543 915 44		20,694 368 81 L		00	20,694 368 81 L

		39 921,914 04	39,054 122 25		867 791 81 S		00	867,791 81 S
9128276H0 UNITED STATES TREAS NTS		2002/07/31 6 250			09MAR01	14MAR01	1 000000	
.. WB1A ..	497	35,776,562 50	35 091,591 34		684,971 16		00	684,971 16
35,000,000 000								
.. WB1A ..	514	25 576,171 88	25,065,295 98		13MAR01 510 875 90	15MAR01	1 000000 00	510,875 90
25,000 000 000								
.. WB1A ..	549	102,523,437 50	100 258,655 99		15MAR01 2 264 781 51	20MAR01	1 000000 00	2,264 781 51
100 000,000 000								
.. WB1A ..	CXL 549	-102 523 437 50	-100,258 655 99		15MAR01 2 264 781 51	20MAR01	1 000000 00	2,264,781 51
100,000,000 000								
.. WB1A ..	551	102,523 437 50	100,258 655 99		15MAR01 2 264 781 51	20MAR01	1 000000 00	2,264,781 51
100 000 000 000								
.. WB1A ..	587	10,257,031 25	10 025 562 24		23MAR01 231,469 01	26MAR01	1 000000 00	231,469 01
10,000,000 000								
.. WB1A ..	619	51,246 093 75	50 126 800 05		29MAR01 1 119 293 70	30MAR01	1 000000 00	1,119,293 70
50,000 000 000								
.. WB1A ..	712	41,065,625 00	40,097 193 07		19APR01 968 431 93	20APR01	1 000000 00	968,431 93
40 000,000 000								

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIA **	788 50,000,000 000	50,482,324 76	50,117,952 19	03MAY01 364,372 57	04MAY01 1 000000 00 364,372 57
WBIA **	788 -50,000,000 000	50,482,324 76	-50,117,952 19	03MAY01 -364,372 57	04MAY01 1 000000 00 -364,372 57
WBIA **	789 50,000,000 000	51,285,156 25	50,117,952 20	03MAY01 1,167,204 05	04MAY01 1 000000 00 1,167,204 05
WBIA **	790 50,000,000 000	51,285,156 25	50,117,952 19	03MAY01 1,167,204 06	04MAY01 1 000000 00 1,167,204 06
WBIA **	791 50,000,000 000	51,285,156 25	50,117,952 20	03MAY01 1,167,204 05	04MAY01 1 000000 00 1,167,204 05
WBIA **	792 50,000,000 000	51,285,156 25	50,117,952 19	03MAY01 1,167,204 06	04MAY01 1 000000 00 1,167,204 06
WBIA **	027 50,000,000 000	51,347,656 25	50,116,182 62	10MAY01 1,231,473 63	11MAY01 1 000000 00 1,231,473 63
WBIA **	028 50,000,000 000	51,347,656 25	50,116,182 63	10MAY01 1,231,473 62	11MAY01 1 000000 00 1,231,473 62
WBIA **	032 50,000,000 000	51,361,650 00	50,116,182 62	10MAY01 1,245,467 38	11MAY01 1 000000 00 1,245,467 38
WBIA **	033 50,000,000 000	51,361,650 00	50,116,182 63	10MAY01 1,245,467 37	11MAY01 1 000000 00 1,245,467 37
WBIA **	034 50,000,000 000	51,361,650 00	50,116,182 62	10MAY01 1,245,467 38	11MAY01 1 000000 00 1,245,467 38
WBIA **	035 50,000,000 000	51,361,650 00	50,104,022 33	10MAY01 1,257,627 67	11MAY01 1 000000 00 1,257,627 67
WBIA **	446 50,000,000 000	51,304,687 50	50,070,443 96	28AUG01 1,234,243 54	29AUG01 1 000000 00 1,234,243 54

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIA **	447 50,000,000 000	51,298,828 13	50,070,443 96	28AUG01 1,228,384 17	29AUG01 1 000000 00 1,228,384 17
WBIA **	445 50,000,000 000	51,300,781 25	50,070,239 54	29AUG01 1,230,541 71	30AUG01 1 000000 00 1,230,541 71
WBIA **	446 50,000,000 000	51,300,781 26	50,070,239 54	29AUG01 1,230,541 72	30AUG01 1 000000 00 1,230,541 72
WBIA **	447 50,000,000 000	51,298,828 13	50,070,239 54	29AUG01 1,228,588 59	30AUG01 1 000000 00 1,228,588 59
WBIA **	471 50,000,000 000	51,304,687 50	50,070,239 54	29AUG01 1,234,447 96	30AUG01 1 000000 00 1,234,447 96
WBIA **	495 50,000,000 000	51,312,500 00	50,070,035 12	30AUG01 1,242,464 88	31AUG01 1 000000 00 1,242,464 88
WBIA **	496 25,000,000 000	25,656,250 00	25,035,017 56	30AUG01 621,232 44	31AUG01 1 000000 00 621,232 44
WBIA **	563 50,000,000 000	51,582,031 26	50,064,720 21	25SEP01 1,517,311 05	26SEP01 1 000000 00 1,517,311 05
WBIA **	564 50,000,000 000	51,582,031 25	50,066,447 55	25SEP01 1,515,383 70	26SEP01 1 000000 00 1,515,383 70
WBIA **	608 25,000,000 000	25,787,109 38	25,033,284 91	28SEP01 753,824 47	28SEP01 1 000000 00 753,824 47
WBIA **	609 25,000,000 000	25,791,015 63	25,033,284 91	28SEP01 757,730 72	28SEP01 1 000000 00 757,730 72
WBIA **	751 401,600,000 000	402,063,308 05	402,063,308 06	09NOV01 - 01	09NOV01 1 000000 00 - 01

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT BASE CURR	SELL RATE GN/LS GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
** WB1A **	CXL 751		-402,063,308 05		-402,063,308 06	09NOV01 01	09NOV01	1 000000 00		01
-401,600,000 000										
** WB1A **	752		402,063,308 06		402,063,308 06	09NOV01 00	09NOV01	1 000000 00		00
401 600,000 000										
** WB1A **	753		448,996,842 52		448,996 842 21	09NOV01 31	09NOV01	1 000000 00		31
448,500,000 000										
** WB1A **	CXL 753		448,996,842 52		-448,996,842 21	09NOV01 - 31	09NOV01	1 000000 00		- 31
448,500,000 000										
** WB1A **	754		448 996 842 21		448,996 842 21	09NOV01 00	09NOV01	1 000000 00		00
448,500 000 000										
** WB1U **	680		102,718,750 00		100,107 062 54	27NOV01 2 611,687 46	28NOV01	1 000000 00	2 611,687 46	
100 000,000 000										
** WB1U **	688		51,421,875 00		50,052 438 77	30NOV01 1,369,436 23	03DEC01	1 000000 00	1 369 436 23	
50,000 000 000										
** WB1U **	710		25,697 265 63		25 025,345 38	10DEC01 671,920 25	11DEC01	1 000000 00	671 920 25	
25,000 000 000										
** WB1U **	714		25,705,078 13		25 025,234 13	11DEC01 679,842 00	12DEC01	1 000000 00	679 842 00	
25,000 000 000										
** WB1U **	721		25,708 984 38		25 025,234 13	11DEC01 683,748 25	12DEC01	1 000000 00	683 748 25	
25,000 000 000										
** WB1U **	726		25,707 031 25		25 025,174 88	12DEC01 681,904 37	13DEC01	1 000000 00	681 904 37	
25,000,000 000										
** WB1U **	775		51,332 031 25		50,848 505 75	20DEC01 1,283,525 50	21DEC01	1 000000 00	1,283,525 50	
50,000,000 000										
** WB1U **	777		10,267,187 50		10 009,701 16	20DEC01 257 486 34	21DEC01	1 000000 00	257,486 34	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT BASE CURR	SELL RATE GN/LS GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
10 000 000 000										
** WB1U **	779		10,266 015 63		10 009 570 05	21DEC01 256,445 58	24DEC01	1 000000 00	256,445 58	
10,000,000 000										
** WB1U **	782		15,393 750 00		15,014 355 07	21DEC01 379,394 93	24DEC01	1 000000 00	379,394 93	
15,000,000 000										
** WB1U **	784		10,232 031 25		10,009 482 66	24DEC01 222,548 59	26DEC01	1 000000 00	222,548 59	
10,000,000 000										
** WB1U **	CXL 784		-10,232 031 25		-10,009 482 66	24DEC01 -222,548 59	26DEC01	1 000000 00	222,548 59	
-10 000 000 000										
** WB1U **	785		5 130 078 13		5 004 741 33	24DEC01 125,336 80	26DEC01	1 000000 00	125,336 80	
5,000 000 000										
** WB1U **	787		5 130,078 13		5 004,741 33	24DEC01 125,336 80	26DEC01	1 000000 00	125 336 80	
5,000,000 000										
** WB1U **	003		51 287,109 38		50,047 194 76	26DEC01 1,239,914 62	27DEC01	1 000000 00	1 239 914 62	
50,000,000 000										
** WB1U **	004		10,257,421 88		10,009 311 36	26DEC01 248,110 52	27DEC01	1 000000 00	248 110 52	
10 000,000 000										
** WB1U **	005		10,257 031 25		10,009,063 69	26DEC01 247,967 56	27DEC01	1 000000 00	247 967 56	
10 000,000 000										
9128276H0 TOTAL			851,060,150 27		851,060,150 27	00		00	00	

			1,319,246 990 67		1 287,546 679 24	31,700,311 43 1		00	31,700,311 43 1	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128276J6	UNITED STATES TREAS NTS	424,279,687 54	2010/08/15	415,417,630 33	10,862,057 21 S	10JAN01	00	10,862,057 21 S
.. WB1H ..	160	634,593 75	629,110 87	5,482 88	05JAN01	1 000000	00	5,482 88
600,000 000								
.. WB1Q ..	513	943,875 00	940,078 13	3,796 87	18JAN01	1 000000	00	3,796 87
900,000 000								
.. WB1H ..	424	3,593,671 87	3,560,804 97	32,866 90	01FEB01	1 000000	00	32,866 90
3,420,000 000								
.. WB1Q ..	554	1,197,712 50	1,197,650 17	62 33	01FEB01	1 000000	00	62 33
1,140,000 000								
.. WB1H ..	614	3,033,948 44	3,066,445 97	-32,497 53	16FEB01	1 000000	00	-32,497 53
2,920,000 000								
.. WB1H ..	707	986,260 16	996,404 98	-10,144 82	23MAY01	1 000000	00	-10,144 82
965,000 000								
.. WB1H ..	162	404,838 28	395,834 64	9,003 64	20JUN01	1 000000	00	9,003 64
390,000 000								
.. WB1Q ..	698	592,710 94	590,281 79	2,429 15	17JUL01	1 000000	00	2,429 15
570,000 000								
.. WB1H ..	735	4,141,875 00	4,057,318 58	104,556 42	14DEC01	1 000000	00	104,556 42
4,000,000 000								
9128276J6	TOTAL	12,835,187 50	12,705,920 01	109,267 49 L			00	109,267 49 L

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128276K3	UNITED STATES TREAS NTS	2,734,298 44	2002/08/31	2,728,010 09	6,288 35 S	27DEC01	00	6,288 35 S
.. WB1A ..	060	102,750,000 00	100,022,407 91	2,727,392 09	26DEC01	1 000000	00	2,727,392 09
100,000,000 000								
.. WB1A ..	061	25,687,500 00	25,005,651 98	681,848 02	26DEC01	1 000000	00	681,848 02
25,000,000 000								
.. WB1A ..	062	10,273,828 13	10,002,260 79	271,567 34	26DEC01	1 000000	00	271,567 34
10,000,000 000								
.. WB1A ..	064	30,821,484 38	30,006,782 37	814,702 01	27DEC01	1 000000	00	814,702 01
30,000,000 000								
.. WB1A ..	068	51,371,093 75	50,013,948 64	1,357,145 11	28DEC01	1 000000	00	1,357,145 11
50,000,000 000								
.. WB1A ..	065	51,371,093 75	50,020,542 42	1,350,551 33	28DEC01	1 000000	00	1,350,551 33
50,000,000 000								
.. WB1A ..	070	51,362,812 50	50,020,542 42	1,362,270 08	28DEC01	1 000000	00	1,362,270 08
50,000,000 000								
9128276K3	TOTAL	323,657,812 51	315,092,336 53	8,565,475 98 L			00	8,565,475 98 L
9128276N7	UNITED STATES TREAS NTS	2,734,298 44	2005/11/15	2,728,010 09	6,288 35 S	10JAN01	00	6,288 35 S
.. WB1H ..	150	1,881,000 00	1,884,375 00	-3,375 00	05JAN01	1 000000	00	-3,375 00
1,800,000 000								
.. WB1H ..	174	4,180,000 00	4,184,575 00	-4,575 00	05JAN01	1 000000	00	-4,575 00
4,000,000 000								
.. WB1H ..	295	2,261,546 88	2,251,701 56	9,845 32	18JAN01	1 000000	00	9,845 32
2,170,000 000								
.. WB1Q ..					28FEB01	01MAR01	000000	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	020 550,000 000	574 492 19		573 675 78	816 41		80	816 41
.. WB1Q ..	167 8,000 000 000	8,353 750 00		8 350,625 00	13MAR01 3 125 00	15MAR01	1 000000 00	3 125 00
.. WB1Q ..	223 375 000 000	392,314 45		391 845 71	29MAR01 468 74	30MAR01	1 000000 00	468 74
.. WB1Q ..	274 375,000 000	392,285 16		391 845 70	29MAR01 439 46	30MAR01	1 000000 00	439 46
.. WB1H ..	150 2,260 000 000	2,372,293 75		2 344 816 51	30MAR01 27,477 24	02APR01	1 000000 00	27,477 24
.. WB1Q ..	230 375,000 000	393 603 52		391,787 11	30MAR01 1 816 41	02APR01	1 000000 00	1 816 41
.. WB1Q ..	304 460,000 000	483 071 88		481 203 13	02APR01 1 868 75	03APR01	1 000000 00	1,868 75
.. WB1H ..	185 6,190 000 000	6 517,392 97		6 496,056 80	06APR01 21,336 17	10APR01	1 000000 00	21,336 17
.. WB1Z ..	100 15 000,000 000	15 649,218 75		15 629,294 88	19APR01 19,921 87	23APR01	1 000000 00	19,921 87
.. WB1H ..	311 4 250 000 000	4 415 683 60		4,436 034 72	20APR01 -20 351 12	24APR01	1 000000 00	-20 351 12
.. WB1H ..	313 4,250 000 000	4 417,343 75		4 408,852 15	20APR01 8,491 60	24APR01	1 000000 00	8 491 60
.. WB1H ..	321 25 000 000 000	26,047,382 81		25 956 431 85	23APR01 110,950 96	25APR01	1 000000 00	110,950 96
.. WB1H .. CXL	321 -25 000 000 000	-26,047 382 81		-25 956,431 85	23APR01 -110,950 96	25APR01	1 000000 00	-110,950 96

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1H ..	422 4,890 000 000	5,073,757 03		5,097,400 02	03MAY01 -23 642 99	07MAY01	1 000000 00	-23,642 99
.. WB1H .. CXL	422 -4,890,000 000	-5,073,757 03		5 097 400 02	03MAY01 23 642 99	07MAY01	1 000000 00	23 642 99
.. WB1H ..	476 4,890,000 000	5,073 757 03		5 071 871 02	03MAY01 1,886 01	07MAY01	1 000000 00	1 886 01
.. WB1H ..	431 3 120,000 000	3 252 600 00		3,252 328 84	04MAY01 271 16	07MAY01	1 000000 00	271 16
.. WB1H .. CXL	431 -3,120,000 000	3,252 600 00		-3 252 328 84	04MAY01 271 16	07MAY01	1 000000 00	-271 16
.. WB1H ..	475 3,120,000 000	3,252,600 00		3,235,976 44	04MAY01 16 623 56	07MAY01	1 000000 00	16,623 56
.. WB1A ..	194 25 000 000 000	25,968,750 00		25 779 608 04	14JUN01 189 141 96	18JUN01	1 000000 00	189,141 96
.. WB1H ..	163 35 860,000 000	37,325,217 19		37 186 663 19	20JUN01 138 554 00	22JUN01	1 000000 00	138 554 00
.. WB1Q ..	576 5 800 000 000	5,991,218 75		5,985,328 13	09JUL01 5 890 42	10JUL01	1 000000 00	5 890 42
.. WB1H ..	148 25 000,000 000	26,921,875 00		26 924 447 66	28SEP01 -2,572 66	01OCT01	1 000000 00	-2,572 66
.. WB1H ..	152 25 000 000 000	26 912,109 50		26,913,123 43	28SEP01 -1,013 93	01OCT01	1 000000 00	-1,013 93
.. WB1H .. CXL	152 -25,000,000 000	-26,912,109 50		26,913 123 43	28SEP01 1 013 93	01OCT01	-1 000000 00	1,013 93
.. WB1H ..	364	26,912,109 50		26,913 123 43	28SEP01 -1,013 93	10OCT01	1 000000 00	-1,013 93

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
25,000,000 000							
WB1H **	176	5,714,474 54	5,703,955 72		03OCT01 10 520 84	05OCT01 1 000000 00	10,520 84
5,300,000 000							
WB1Q **	390	102,510 94	103,418 63		14NOV01 -907 69	14NOV01 1 000000 00	-907 69
95,000 000							
WB1H **	506	3,235,078 13	3,222,723 20		14NOV01 12,354 93	16NOV01 1 000000 00	12,354 93
3,000,000 000							
WB1H **	561	8,537,812 50	8,592,006 71		20NOV01 -54,194 21	21NOV01 1 000000 00	-54,194 21
8,000,000 000							
WB1Q **	496	100,603 52	102,430 40		23NOV01 -1,826 88	26NOV01 1 000000 00	-1,826.88
95,000 000							
WB1H **	739	4,101,093 75	4,184,846 77		14DEC01 -83,753 02	19DEC01 1 000000 00	-83,753 02
3,900,000 000							
WB1H **	779	3,050,437 50	3,113,988 83		18DEC01 -63,551 33	21DEC01 1 000000 00	-63,551 33
2 900,000 000							
WB1H **	780	2,998 734 37	3,060,299 37		18DEC01 -61,565 00	21DEC01 1 000000 00	-61 565 00
2 850 000 000							
9128276M7	TOTAL	194,786,421 23	194,625,219 00		161,202 23 1	00	161,202 23 1
-----	-----						
		16,783,850 41	16,772,159 59		11,690 82 5	00	11 690 82 5
9128276P2	UNITED STATES TREAS NTS	2002/11/30	5 625		16APR01	18APR01	1 000000
WB1Z **	090	7,635,351 56	7,635,058 59		292 97	00	292 97
7,500,000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
9128276Q0	UNITED STATES TREAS NTS	2002/12/31	5 125		16APR01	18APR01	1 000000
WB1Z **	089	7,595,507 81	7,582,324 27		13,183 59	00	13,183 59
7 500,000 000							
9128276R0	UNITED STATES TREAS NTS	2011/01/15	3 500		26JUL01	30JUL01	1 000000
WB1A **	320	102,580,350 00	102,356 090 97		224 259 03	00	224,259 03
102,070,000 000							
WB1A **	324	102,818,735 94	102,355,071 60		30JUL01 463 664 34	31JUL01 1 000000 00	463,664 34
102 085,000 000							
WB1A **	362	103 096,533 12	103,047,927 00		06AUG01 48 606 12	08AUG01 1 000000 00	48,606 12
102,139 000 000							
WB1A **	355	102,973,920 00	103,328,402 74		07AUG01 -354,482 74	09AUG01 1 000000 00	-354,482 74
102 144,000 000							
WB1A **	354	103,123,617 18	102 443,920 02		08AUG01 679,697 16	10AUG01 1 000000 00	679,697 16
102,150,000 000							
WB1A **	358	20,669,661 19	20,834,598 13		09AUG01 164,936 94	13AUG01 1 000000 00	-164,936 94
20,433 400 000							
WB1A **	741	213,629,081 24	209,795,913 72		07NOV01 3,833,167 52	09NOV01 1 000000 00	3,833 167 52
204,216,000 000							
WB1A **	742	159,814 974 39	157,389,315 37		07NOV01 2,425 659 02	09NOV01 1 000000 00	2,425 659 02
153,142 000 000							
WB1A **	054	25,435 708 59	26,299 091 56		20DEC01 -863,382 97	21DEC01 1 000000 00	-863,382 97
25,555,500 000							
WB1A **	055	25,419,736 41	26,299 091 56		20DEC01 -879,355 15	21DEC01 1 000000 00	-879,355 15
25,555,500 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET BAS SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET BAS SECY GN/L
9128276R8	TOTAL	959 562 318 06	954,149,422 67	5,412,895 39 L		00	5 412 895 39 L
9128276T4	UNITED STATES TREAS NTS	2011/02/15	5 000	14FEB01	15FEB01	1 000000	
.. WB1Q ..	752	367 687 50	368,676 14	-988 64		00	-988 64
370 000 000							
.. WB1H ..	713	8,100,200 00	8 033 884 13	02MAR01	06MAR01	1 000000	
8,020,000 000				66,315 87		00	66,315 87
.. WB1H ..	810	10,064 062 50	10,051,562 50	09MAR01	13MAR01	1 000000	
10,000,000 000				12,500 00		00	12 500 00
.. WB1Q ..	225	250 425 00	250,351 56	29MAR01	30MAR01	1 000000	
250,000 000				273 44		00	273 44
.. WB1Q ..	226	250,703 13	250 351 57	29MAR01	02APR01	1 000000	
250 000 000				351 56		00	351 56
.. WB1Q ..	227	250,664 06	250,351 56	29MAR01	02APR01	1 000000	
250 000 000				312 58		00	312 58
.. WB1Q ..	319	508,314 06	507,682 81	06APR01	09APR01	1 000000	
505,000 000				631 25		00	631 25
.. WB1Q ..	435	427,047 66	426,367 97	20APR01	23APR01	1 000000	
435,000 000				679 69		00	679 69
.. WB1Q ..	435	427,047 66	-426 367 97	20APR01	23APR01	1 000000	
-435 000 000				679 69		00	679 69
.. WB1Q ..	439	427,251 56	426 367 97	23APR01	24APR01	1 000000	
435,000 000				883 59		00	883 59
.. WB1Q ..	439	-427 251 56	426,367 97	23APR01	24APR01	1 000000	
-435 000 000				-883 59		00	-883 59
.. WB1Q ..				23APR01	24APR01	1 000000	

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET BAS SECY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L	BASE CURR GN/L	NET SECY GN/L	NET BAS SECY GN/L
435 000 000	427,251 56	426,367 97		883 59		00	883 59
.. WB1H ..	328	948,715 63	976,364 73	24APR01	27APR01	1 000000	
965,000 000				-27 649 10		00	-27,649 10
.. WB1Q ..	554	575,950 78	575,233 59	03MAY01	04MAY01	1 000000	
585 000 000				717 19		00	717 19
.. WB1Z ..	161	1 575,079 06	1,576,100 42	09MAY01	15MAY01	1 000000	
1,600 000 000				-1 021 36		00	-1 021 36
.. WB1Z ..	161	-1 575,079 06	-1,576,100 42	09MAY01	15MAY01	1 000000	
-1 600 000 000				1,021 36		00	1 021 36
.. WB1Z ..	175	1,575,072 00	1 576,100 42	09MAY01	18MAY01	1 000000	
1,600 000 000				-1 028 42		00	-1 028 42
.. WB1H ..	478	5,315,891 81	5,316,418 49	09MAY01	15MAY01	1 000000	
5,400 000 000				-526 68		00	526 68
.. WB1H ..	478	-5,315,891 81	-5,316,418 49	09MAY01	15MAY01	1 000000	
-5,400 000 000				526 68		00	526 68
.. WB1H ..	521	5 315,868 00	5,316,418 49	09MAY01	15MAY01	1 000000	
5 400,000 000				-550 49		00	-550 49
.. WB1Q ..	652	221,941 41	221,353 75	09MAY01	10MAY01	1 000000	
225 000 000				587 66		00	587 66
.. WB1H ..	697	339,609 37	344,783 51	23MAY01	25MAY01	1 000000	
350,000 000				-5,174 14		00	-5 174 14
.. WB1H ..	739	5,202 562 50	5,200,962 18	29MAY01	31MAY01	1 000000	
5 400 000 000				1,600 32		00	1 600 32
.. WB1H ..	748	5,200,875 00	5,193,914 06	30MAY01	31MAY01	1 000000	
5,400 000 000				6 960 94		00	6 960 94

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1A **	187	49,093,750 00	49,280,945 56		14JUN01	18JUN01	1 000000 00	-187,195 56
50,000,000 000								
** WB1A **	196	49,156,250 00	49,280,945 56		14JUN01	18JUN01	1 000000 00	-124,695 56
50,000,000 000								
** WB1A **	235	195,250,000 00	197,132,751 40		28JUN01	02JUL01	1 000000 00	-1,882,751 40
200,000,000 000								
** WB1H **	778	3,677,568 75	3,668,874 07		18DEC01	19DEC01	1 000000 00	8,694 68
3,720,000 000								
** WB1H **	819	2,508,158 98	2,495,302 55		27DEC01	28DEC01	1 000000 00	12,856 43
2,530,000 000								
** WB1H **	820	2,500,549 22	2,494,815 34		27DEC01	28DEC01	1 000000 00	5,733 88
2,530,000 000								
9128276T4 TOTAL		338,933,241 95	341,047,624 50		-2,114,382 55 L		00	-2,114,382 55 L
		2,853,137 50	2,850,368 95		2,768 55 S		00	2,768 55 S
9128276V9 UNITED STATES TREAS NTS			2003/03/31 4 250		18APR01	19APR01	1 000000	
** WB1E **	811	50,023,437 50	49,988,281 25		35,156 25		00	35,156 25
50,000,000 000								
** WB1E **	812	50,023,437 50	49,988,281 25		35,156 25	19APR01	1 000000 00	35,156 25
50,000,000 000								
9128276V9 TOTAL		100,046,875 00	99,976,562 50		70 312 50 L		00	70 312 50 L
9128276X5 UNITED STATES TREAS NTS			2006/05/15 4 625		11MAY01	15MAY01	1 000000	
** WB1Q **	687	894,375 00	888,750 00		5,625 00		00	5,625 00
900,000 000								
** WB1Q **	688	596,203 13	592,500 00		3,703 13	15MAY01	1 000000 00	3,703 13
600,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1E **	403	24,768,601 56	24,762,718 75		14MAY01	15MAY01	1 000000 00	5,882 81
25,100,000 000								
** WB1E **	473	24,753,878 03	24,699,968 75		14MAY01	22MAY01	1 000000 00	53,909 28
25,100,000 000								
** WB1E **	473	-24,753,878 03	-24,699,968 75		14MAY01	22MAY01	1 000000 00	53,909 28
-25,100,000 000								
** WB1E **	667	24,699,968 75	24,753,878 03		21MAY01	22MAY01	1 000000 00	53,909 28
Y 25,100,000 000								
** WB1Q **	767	384,302 34	383,936 72		22MAY01	23MAY01	1 000000 00	365 62
390,000 000								
** WB1E **	105	24,676,971 13	25,198,410 58		04JUN01	16AUG01	1 000000 00	-521,439 45
25,100,000 000								
** WB1E **	669	24,786,250 00	24,688,973 70		04JUN01	05JUN01	1 000000 00	-97,276 30
Y 25,100,000 000								
** WB1Q **	457	395,437 50	395,943 61		05JUL01	06JUL01	1 000000 00	-506 11
400,000 000								
** WB1E **	787	5 125,500 00	5,096,812 50		09AUG01	10AUG01	1 000000 00	28,687 50
5,100,000 000								
** WB1H **	570	11 067,031 25	10,975 117 35		13AUG01	15AUG01	1 000000 00	91,913 90
11,000,000 000								
** WB1E **	424	20,049,512 00	20,475,000 00		14AUG01	20SEP01	1 000000 00	-425,488 00
20,000,000 000								
** WB1H **	613	8,055,625 00	8,009,966 10		17AUG01	21AUG01	1 000000 00	45,658 90
8,000,000 000								
** WB1E **	305	4,314,445 31	4,317,468 75		04SEP01	06SEP01	1 000000 00	-3,023 44

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
4,300,000 000								
WBIE **	301	4,315,821 46	4,317 387 12		05SEP01 -1,565 66	14SEP01	1 000000 00	-1,565 66
4,300,000 000								
WBIE **	301	-4,315,821 46	-4,317,387 12		05SEP01 1,565 66	14SEP01	1 000000 00	1,565 66
-4,300,000 000								
WBIE **	539	4,315 821 46	4,437,062 50		05SEP01 -121 241 04	20SEP01	1 000000 00	-121,241 04
4,300,000 000								
WBIE **	409	24 872 624 15	24,875 770 25		13SEP01 -3,146 10	18SEP01	1 000000 00	-3,146 10
24,300 000 000								
WBIE **	409	-24,872,624 15	24,875,770 25		13SEP01 3,146 10	18SEP01	1 000000 00	3,146 10
-24 300,000 000								
WBIE **	341	25,051 608 23	25,033 841 94		14SEP01 17,766 29	23OCT01	1 000000 00	17,766 29
24,300,000 000								
WBIE **	445	25,051,608 23	25 038 642 70		14SEP01 12,965 53	02OCT01	1 000000 00	12,965 53
24,300,000 000								
WBIE **	445	-25,051,608 23	25,038 642 70		14SEP01 -12,965 53	02OCT01	1 000000 00	-12,965 53
-24,300,000 000								
WBIA **	572	51,643,500 00	49 432,115 65		26SEP01 2,211,384 35	27SEP01	1 000000 00	2,211,384 35
50,000,000 000								
WBIA **	573	51,643 500 00	49 432,115 65		26SEP01 2,211,384 35	27SEP01	1 000000 00	2,211,384 35
50,000,000 000								
WBIA **	574	51,643,500 00	49,432,115 65		26SEP01 2,211 384 35	27SEP01	1 000000 00	2,211,384 35
50,000,000 000								
WBIA **	575	51,643,500 01	49 432 115 64		26SEP01 2,211,384 37	03OCT01	1 000000 00	2,211,384 37
50 000,000 000								

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WB1H **	146	18 072,200 00	17,542,623 28		28SEP01 529,576 72	01OCT01	1 000000 00	529,576 72
17,440,000 000								
WB2L **	055	10,357,812 50	10 362 105 61		02OCT01 -4 293 11	04OCT01	1 000000 00	-4,293 11
10 000 000 000								
WBIE **					-416,539 19		00	-416,539 19
Y								
WBIE **	055	-25,203,656 25	-24,787 117 06		05OCT01 416,539 19	09OCT01	1 000000 00	416,539 19
-24,300 000 000								
WBIE **	089	25,203,656 26	24 872 624 15		05OCT01 -331,032 11	09OCT01	1 000000 00	-331,032 11
24,300 000 000								
WBIE **	268	25,120,125 00	25,129,370 67		15OCT01 9,245 67	16OCT01	1 000000 00	9,245 67
24,300 000 000								
WB2L **	122	5,354 507 82	5,360 960 99		16OCT01 -6,453 17	18OCT01	1 000000 00	-6 453 17
5,175 000 000								
WB1Q **	073	516,718 75	517,734 37		17OCT01 -1 015 62	17OCT01	1 000000 00	-1,015 62
500,000 000								
WBIE **	318	25,104,937 50	25,183,525 16		22OCT01 78,587 66	23OCT01	1 000000 00	78,587 66
24,300,000 000								
WB1Q **	112	1,062,831 25	1 064 799 10		23OCT01 -1,967 85	24OCT01	1 000000 00	-1,967 85
1 030,000 000								
WB1Q **	115	515,738 64	516 093 75		24OCT01 355 11	30OCT01	1 000000 00	-355 11
500,000 000								
WBIE **	392	25 256,812 50	25,101,732 57		29OCT01 -155,079 93	30OCT01	1 000000 00	-155,079 93
24 300,000 000								
WBIE **	476	25,238,040 02	25,396,658 52		29OCT01 -158,618 50	04NOV01	1 000000 00	-158,618 50
24,300,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB2L ..	391	1,494,843 75	1,502,109 38		27NOV01 -7,265 63	28NOV01	1 000000 00	-7 265 63
1,500 000 000								
.. WB2L ..	CXL 391	-1,494,843 75	-1,502,109 38		27NOV01 7,265 63	28NOV01	1 000000 00	7,265 63
-1,500,000 000								
.. WB2L ..	398	994,689 06	996,398 60		27NOV01 -1,709 54	30NOV01	1 000000 00	-1,709 54
995,000 000								
.. WB2L ..	409	797,857 03	796,117 72		27NOV01 1,739 31	29NOV01	1 000000 00	1,739 31
795,000 000								
.. WB2L ..	412	1,494,843 75	1,502,467 23		27NOV01 -7,623 48	28NOV01	1 000000 00	-7 623 48
1,500,000 000								
.. WB2L ..	420	174,945 31	175,245 98		27NOV01 -300 67	30NOV01	1 000000 00	300 67
175,000 000								
.. WB1Q ..	527	4,565,200 00	4,568,257 40		28NOV01 -3,057 40	29NOV01	1 000000 00	-3,057 40
4,520 000 000								
.. WB2F ..	160	335,259 38	346,190 76		29NOV01 -10,931 38	30NOV01	1 000000 00	-10,931 38
330 000 000								
.. WB1Q ..	526	267,442 97	267,691 41		29NOV01 -248 44	30NOV01	1 000000 00	-248 44
265 000 000								
.. WB1H ..	626	3,276,350 00	3,284,380 77		03DEC01 -8 030 77	04DEC01	1 000000 00	-8 030 77
3,220,000 000								
.. WB2L ..	552	1,349,003 91	1,347,598 75		14DEC01 1 405 16	18DEC01	1 000000 00	1 405 16
1,365 000 000								
.. WB2L ..	600	1,305,137 50	1,283,385 48		19DEC01 21,752 02	21DEC01	1 000000 00	21,752 02
1,315 000 000								
.. WB2L ..	618	1,112,168 75	1,113,175 00		24DEC01 1,006 25	27DEC01	1 000000 00	-1,006 25

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,120 000 000								
912827782	TOTAL	41,675,800 75	41,690,533 40		-14,732 65 L		00	-14 732 65 L
		4,832,642 97	4,835,948 81		-3,305 84 S		00	-3,305 84 S
912827700	UNITED STATES TREAS NTS	2003/08/31 3 625	05SEP01	06SEP01	1 000000			
.. WB1Z ..	314	74,794,921 88	74,800,781 25		-5,859 37		00	-5,859 37
75 000 000 000								
912827708	UNITED STATES TREAS NTS	2003/09/30 2 750	25SEP01	01OCT01	1 000000			
.. WB1Q ..	436	11,973,360 00	11,962,440 00		10,920 00		00	10,920 00
12 000 000 000								
.. WB1Q ..	388	1,067,662 50	1,064,919 34		14NOV01 2 743 16	14NOV01	1 000000 00	2,743 16
1,065 000 000								
.. WB1Q ..	398	1,067,745 70	1,067,542 90		14NOV01 202 80	19NOV01	1 000000 00	202 80
1,065,000 000								
912827708	TOTAL	14,108,768 20	14,094,902 24		13,865 96 S		00	13 865 96 S
912827766	UNITED STATES TREAS NTS	2003/10/31 2 750	06NOV01	08NOV01	1 000000			
.. WB1Z ..	033	37,476,992 19	37,428,974 61		48 017 58		00	48 017 58
37,250 000 000								
.. WB1H ..	440	6,459,121 87	6,450,846 09		06NOV01 8,275 78	08NOV01	1 000000 00	8 275 78
6,420,000 000								
.. WB1Y ..	464	6,368,573 44	6,360,413 68		06NOV01 8,159 76	08NOV01	1 000000 00	8 159 76
6,330 000 000								
.. WB1Q ..	392	4,008,750 00	4,018,750 00		14NOV01 -10,000 00	14NOV01	1 000000 00	-10 000 00
4 000 000 000								
.. WB1Q ..	399	4,009,218 75	4,008,206 04		14NOV01 1 012 71	19NOV01	1 000000 00	1 012 71
4 000 000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB1Q **	468 3,000,000 000	2,985,937 50	2,996,718 75	16NOV01 -10,781 25	16NOV01	1 000000 00	-10,781.25	
** WB1Q **	472 2,500,000 000	2,489,843 75	2,487,794 55	19NOV01 2,049 20	19NOV01	1 000000 00	2,049 20	
** WB1Q **	473 3,000,000 000	2,988,750 00	2,984,201 72	19NOV01 2,548 28	20NOV01	1 000000 00	2,548 28	
** WB1Q **	475 2,500,000 000	2,492,784 07	2,494,531 25	20NOV01 -1,747 18	06DEC01	1 000000 00	-1,747 18	
** WB2L **	503 6,240,000 000	6,210,993 75	6,219,684 29	07DEC01 -8,690 54	11DEC01	1 000000 00	-8,690 54	
9128277E4 TOTAL		56,515,681 25	56,459,918 47	55,742 58 1		00	55,742 58 1	
		18,975,284 07	18,992,202 31	-16,918 24 5		00	-16,918 24 5	
9128277F3 UNITED STATES TREAS		2006/11/15 3 500		15NOV01	15NOV01	1 000000		
** WB1Q **	440 1,000,000 000	979 687 50	984,375 00	-4,687 50		00	-4,687 50	
** WB2L **	324 1,575,000 000	1,527,750 00	1,522,274 42	19NOV01 5,475 58	21NOV01	1 000000 00	5,475 58	
** WB2L **	357 1,410,000 000	1,371,004 49	1,343,894 15	20NOV01 7,110 54	23NOV01	1 000000 00	7,110 54	
** WB2L **	353 190,000 000	184,782 42	183 810 14	20NOV01 972 26	23NOV01	1 000000 00	972 26	
** WB2L ** CXL	353 -190,000 000	-184,782 42	-183,810 16	20NOV01 -972 26	23NOV01	1 000000 00	-972 26	
** WB2L **	354 795,000 000	773,168 55	749,100 39	20NOV01 4 048 16	23NOV01	1 000000 00	4,048 16	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT BASE CURR	SELL RATE GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
** WB2L ** CXL -795,000 000	354 000	-773,168 55	-749,100 39	20NOV01 -4,048 16	23NOV01	1 000000 00	-4,048 16	
** WB2L ** 985,000 000	436 000	957,950 97	947,139 06	20NOV01 10 811 91	23NOV01	1 000000 00	10,811 91	
** WB2L ** 1,500,000 000	387 000	1,435,957 03	1,442,343 75	27NOV01 -6,384 72	28NOV01	1 000000 00	-6 384.72	
** WB2L ** 95,000 000	399 000	91,140 63	91,348 44	27NOV01 -287 81	30NOV01	1 000000 00	-287 81	
** WB1Q ** 200,000 000	514 000	193,437 50	194,895 57	28NOV01 -3,458 07	28NOV01	1 000000 00	-3,458 07	
** WB1Q ** 1,680,000 000	525 000	1,625,925 00	1,644,465 01	29NOV01 -18 740 01	03DEC01	1 000000 00	-18,740 01	
** WB1Q ** 1,200,000 000	533 000	1 168,261 44	1,168,500 00	30NOV01 -238 36	03DEC01	1 000000 00	-238 36	
** WB2L ** 1,950,000 000	471 000	1,903,382 81	1,880 818 34	03DEC01 22,544 45	05DEC01	1 000000 00	22,544 45	
** WB1H ** 26,000,000 000	657 000	25,092,031 25	24,994,562 50	06DEC01 95,468 75	07DEC01	1 000000 00	95,468 75	
** WB1H ** 37,500,000 000	659 000	34,216,796 88	36,128,906 25	07DEC01 87 890 63	11DEC01	1 000000 00	87,890 63	
** WB1Z ** 25,400,000 000	312 000	24,574,500 00	24 482,169 46	12DEC01 92,330 54	20DEC01	1 000000 00	92,330 54	
** WB1Y ** 4,320,000 000	591 000	4,179,400 00	4,163,896 53	12DEC01 15,703 47	13DEC01	1 000000 00	15,703 47	
** WB1Q ** 117	117	1,240,617 19	1,238,198 44	13DEC01 2 418 75	19DEC01	1 000000 00	2,418 75	

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE GN/LS GN/LS	TRD DT STL DT	SELL RATE BASE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
1,290,000 000							
WB2L	560	2,443,019 54	2,446,954 09	-3,934 55	14DEC01 18DEC01	1 000000 00	-3,934 55
2,550,000 000							
WB2L	561	2,443,019 53	2,450,766 48	-7,746 95	14DEC01 18DEC01	1 000000 00	-7,746 95
2,550,000 000							
WB2L	561	-2,443,019 53	-2,450,766 48	7,746 95	14DEC01 18DEC01	1 000000 00	7,746 95
CXL							
-2,550,000 000							
WB2L	614	1,439,179 69	1,443 016 22	-3 836 53	24DEC01 27DEC01	1 000000 00	-3,836 53
1,500,000 000							
9128277F3 TOTAL		101,232,313 49	100,909,323 23	322,990 26 L		00	322,990 26 L
		5,207,928 83	5 232,634 02	-24,705 19 S		00	24,705 19 S
9128277G1 UNITED STATES TREAS NTS			2003/11/30 3 000	14DEC01 19DEC01	1 000000		
WB2L	574	354,112 50	354,587 96	-475 46		00	-475 46
355,000 000							
WB10	248	7 482,421 88	7,469,531 25	12,890 63	27DEC01 28DEC01	1 000000 00	12 890 63
7,500 000 000							
9128277G1 TOTAL		354,112 50	354,587 96	-475 46 L		00	-475 46 L
		7 482 421 88	7 469,531 25	12 890 63 S		00	12 890 63 S
9128277H9 UNITED STATES TREAS NTS			2003/12/31 3 250	27DEC01 31DEC01	1 000000		
WB12	485	74,982,750 00	74,928,000 00	54,750 00		00	54,750 00
75,000,000 000							
WB12	486	99 962,000 00	99 904 000 00	58,000 00	27DEC01 31DEC01	1 000000 00	58,000 00
100,000 000 000							
WB12	486	-99,962 000 00	99,904,000 00	-58,000 00	27DEC01 31DEC01	1 000000 00	-58,000 00
CXL							

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-100,000,000 000							
WB12	487	49,976,000 00	49,952,000 00	24,000 00	27DEC01 31DEC01	1 000000 00	24,000 00
50,000,000 000							
WB12	497	99,961,000 00	99 904 000 00	57,000 00	27DEC01 31DEC01	1 000000 00	57,000 00
100,000,000 000							
WB12	497	-99,961,000 00	-99 904,000 00	-57,000 00	27DEC01 31DEC01	1 000000 00	-57,000 00
CXL							
-100,000 000 000							
WB12	501	99,761,000 00	99 904,000 00	-143,000 00	27DEC01 31DEC01	1 000000 00	-143,000 00
100 000,000 000							
WB12	501	-99,761 000 00	-99,904 000 00	143 000 00	27DEC01 31DEC01	1 000000 00	143,000 00
CXL							
100 000 000 000							
WB12	523	99 961 000 00	99 904,000 00	57 000 00	27DEC01 31DEC01	1 000000 00	57,000 00
100,000,000 000							
9128277H9 TOTAL		224,919,750 00	224 784,000 00	135,750 00 L		00	135,750 00 L
912912AM4 U S WEST CAP FDG INC NT			2002/07/15 6 125	09AUG01 14AUG01	1 000000		
WB12	730	1 017 240 00	1,002,337 87	14,902 13		00	14 902 13
1 000 000 000							
912920AJ4 U S WEST COMMUNICATI NT			2002/10/15 6 375	09AUG01 14AUG01	1 000000		
WB12	737	9,777 968 00	9,746,477 24	31,490 76		00	31,490 76
9 560,000 000							
912996928 UNITED RENTALS INC TERM LOAN			2007/08/31 1 000	02JUL01 02JUL01	1 000000		
WB1X	105	1,250 00	1,246 84	3 16		00	3 16
1 250 000							
WB1X	452	1 250 00	1,246 84	02OCT01 5 16	02OCT01	1 000000 00	3 16
1 250 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
91299G928	TOTAL	2,500 00	2,493 68	6 32 L	6 32 L
915298984	UNOVA INC	TERM LOAN 2004/07/12	1 000	02NOV01	02NOV01
.. WBIX ..	634	13,333 34	13,200 01	133 33	133 33
	13,333 340				
92344GAA4	VERIZON GLOBAL FD CO 144A	2005/12/01	6 750	20AUG01	23AUG01
.. WB1H ..	620	5,228,150 00	5,119,542 98	108 607 02	108 607 02
	5,000,000 000				
925524AD2	VIACOM INC	SR NT	2005/06/01	7 750	31OCT01
.. WB1Y ..	436	3,284,430 00	3 132,424 23	152,005 77	152,005 77
	3,000,000 000				
92839UAB3	VISTEON CORP	2010/08/01	8 250	25JAN01	30JAN01
.. WB1H ..	347	1,532,595 00	1,498,281 33	34,313 67	34,313 67
	1,500,000 000				
.. WB1H ..	405	405,000 20	374,395 10	07MAY01	07MAY01
	380,000 000				
92839UAB3	TOTAL	1,937,595 20	1,874,676 43	62,918 77 L	62,918 77 L
928571AD9	VODAFONE AIRTOUCH PL NT FLTG R 2001/12/19	1 000	17MAY01	18MAY01	1 000000
.. WB1Z ..	193	1,001,749 00	1,000,572 41	1,174 59	1,174 59
	1,000,000 000				
.. WB1Z ..	281	1,001,168 00	1,000,495 33	12JUN01	15JUN01
	1,000,000 000				
.. WB1Y ..	792	7,005,453 00	2001/12/19 6 860	05JUL01	05JUL01
	7,000,000 000		7,002,314 06	3,138 94	3,138 94

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
928571AD9	TOTAL	9 008,370 00	9 003,381 80	4,988 20 L	4,988 20 L
928951BS0	WFS FINL OWNER TR	1997 D AU 2005/06/20	6 400	20DEC01	20DEC01
.. WB1Z ..	400	1,037,554 47	1,041,412 31	3,855 84	-3,855 84
	1,037 556 480				
928951DA7	WFS FINL OWNER TR	2000 A AU 2003/03/20	6 915	20SEP01	21SEP01
.. WB1U ..	372	1,175,689 05	1,175,689 06	- 01	- 01
	1,175,689 060				
92923CAD6	WCI CMNTYS INC	SR SUB NT 2011/02/15	10 625	02MAR01	07MAR01
.. WB1J ..	766	1,952,250 00	1,900,000 00	52,250 00	52,250 00
	1,900,000 000				
929285AA2	WMC MTG LN TR	1998 A MT 2028/06/20	1 000	20JUN01	20JUN01
.. WB1E ..	244	6,062 52	6,062 59	- 07	- 07
	6,062 590				
929771AR4	WACHOVIA CORP	2003/10/15	6 925	26SEP01	28SEP01
.. WB2J ..	309	2,121,840 00	2,100,726 51	21,113 49	21,113 49
	2,000,000 000				
9311428D4	WAL MART STORES INC NT	2004/08/10	6 550	27JUL01	01AUG01
.. WB1Z ..	618	4,181,560 00	4,177,600 00	3 960 00	3 960 00
	4 000,000 000				
931142BE2	WAL MART STORES INC NT	2009/08/10	6 875	26JAN01	01FEB01
.. WB1H ..	359	2,127,967 80	2 049,237 84	78,730 76	78,730 76
	2,030,000 000				
.. WB1A ..	474	21,168,400 00	19,963,149 92	05MAR01	08MAR01
	20,000,000 000				
.. WB1A ..	476	10,572 600 00	9,980,952 72	05MAR01	08MAR01
	10,000,000 000				
.. WB1A ..	477	21,179,200 00	19,925,679 43	05MAR01	08MAR01
	20,000,000 000				

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
.. WB1A ..	475	21,131,400 00	19,946,161 61	1,185,238 39	06MAR01	09MAR01	1 000000 00	1,185 238 39
20,000,000 000								
.. WB1A ..	475	-21,131,400 00	-19,946,161 61	-1,185,238 39	06MAR01	09MAR01	1 000000 00	-1 185 238 39
20,000,000 000								
.. WB1A ..	478	21,131,400 00	19 950 238 07	1,181,161 93	06MAR01	09MAR01	1 000000 00	1,181 161 93
20,000,000 000								
.. WB1H ..	700	684,832 00	2009/08/10 6 800 677,323 27	7,508 73	01MAR01	06MAR01	1 000000 00	7 508 73
640,000 000								
.. WB1H ..	703	299 826 80	296,328 93	3,497 87	01MAR01	06MAR01	1 000000 00	3 497 87
280 000 000								
931142BE2	TOTAL	77,144 226 60	72 842,929 38	4,321,297 22 L			00	4,321,297 22 L
931142BC7	WAL MART STORES INC NT	2002/08/01 4 875	02NOV01	07NOV01	1 000000			
.. WB1U ..	579	5,169 200 00	5,086,907 62	82,292 38			00	82,292 38
5,000 000 000								
931142BM4	WAL MART STORES INC SR UNSECD	2003/08/01 4 375	26JUL01	31JUL01	1 000000			
.. WB1Z ..	609	3,996,520 00	3,994,160 00	2,360 00			00	2 360 00
4 000,000 000								
93933VAA6	WASHINGTON MUT BK FA BRANCHE S	2004/05/14 1 000	19DEC01	21DEC01	1 000000			
.. WB1U ..	771	14,943,250 00	15,000 000 00	-36 750 00			00	36 750 00
15 000 000 000								
94106KAA9	WASTE MGMT INC NT	2002/07/15 6 625	09NOV01	09NOV01	1 000000			
.. WB1A ..	755	450 748 17	450,748 17	00			00	00
450 000 000								
.. WB1A ..	757	2 108 870 36	2 108 870 36	00	09NOV01	09NOV01	1 000000 00	00
2 100 000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
94106KAA9	TOTAL	2,559 618 53	2,559 618 53	00			00	00
949740CF9	WELLS FARGO + CO NT	2002/09/03 6 500	23OCT01	26OCT01	1 000000			
.. WB1U ..	524	8,780,018 40	8,444 371 35	335,647 05			00	335,647 05
8,490,000 000								
949746CC3	WELLS FARGO + CO NEW GLOBAL NT	2005/08/24 7 250	31JUL01	07AUG01	1 000000			
.. WB1H ..	453	2,675,375 00	2,608,188 45	67,186 55			00	67,186 55
2,500 000 000								
94975RAB0	WELLS FARGO AUTO TR 2001 A NT	2003/12/15 4 250	15DEC01	15DEC01	1 000000			
.. WB2J ..	674	192,795 13	194,222 48	-1,427 35			00	-1 427 35
192 795 130								
969455AH7	WILLIAMS COMM GROUP SR NT	2010/08/01 11 875	09OCT01	12OCT01	1 000000			
.. WB2L ..	084	16,375 00	20,892 89	-4,517 89			00	-4,517 89
50 000 000								
.. WB2L ..	085	46 500 00	62 678 66	-16,178 66	09OCT01	12OCT01	1 000000 00	16 178 66
150,000 000								
.. WB2L ..	098	20,150 00	27,168 50	-7,018 50	10OCT01	15OCT01	1 000000 00	7,018 50
65,000 000								
.. WB2L ..	108	44 887 50	56,259 95	-11 372 45	11OCT01	16OCT01	1 000000 00	-11 372 45
135 000 000								
969455AH7	TOTAL	127,912 50	167,000 00	-39,087 50 L			00	39,087 50 L
969457BD1	WILLIAMS COS INC SR NT	2031/06/15 7 750	16OCT01	19OCT01	1 000000			
.. WB2L ..	119	102,785 00	99,372 25	3,412 75			00	3,412 75
100 000 000								
.. WB2L ..	125	931,302 00	894 347 75	36,954 25	17OCT01	22OCT01	1 000000 00	36,954 25
900 000 000								
.. WB2L ..	500	84,782 70	94 654 87	-9,872 17	07DEC01	12DEC01	1 000000 00	-9,872 17

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	90,000 000							
98152DAB7	WB2L	509 45,000 000	43,062 75	46,835 53	07DEC01 -3,772 78	12DEC01	1 000000 00	-3,772 78
969457BD1	TOTAL	1,161,932 45	1,135,210 40	26,722 05 L	00			26,722 05 L
98152DAB7	WB2J	399 215,348 320	215,348 32	217,216 31	15OCT01 -1,867 99	15OCT01	1 000000 00	-1,867 99
98155KAF9	WB1H	791 8,900,000 000	8 897,953 00	8,895,550 00	09MAR01 2,403 00	14MAR01	1 000000 00	2,403 00
98157DAA4	WB1Z	393 2,000,000 000	2,000,000 00	1,998,900 00	11JUL01 1,100 00	16JUL01	1 000000 00	1,100 00
	WB1Y	002 10,000,000 000	10,000,000 00	2001/11/26 10,002,458 60	11JUL01 -2,458 60	16JUL01	1 000000 00	-2,458 60
98157DAA4	TOTAL	12,000,000 00	12 001,358 60	-1,358 60 L	00			-1,358 60 L
98157DAJ5	WB1Z	160 1,600,000 000	1,587,952 00	1,582 464 00	09MAY01 5,488 00	16MAY01	1 000000 00	5,488 00
98157DAK2	WB2L	118 520,000 000	532,745 20	525,530 77	16OCT01 7,214 43	22OCT01	1 000000 00	7,214 43
	WB2L	168 225,000 000	224,343 00	227,392 46	26OCT01 -3,049 46	31OCT01	1 000000 00	-3,049 46
	WB2L	418 255,000 000	264,172 35	257,709 57	27NOV01 6,462 78	30NOV01	1 000000 00	6,462 78
	WB2L				10DEC01 13DEC01		1 000000 00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	523 210,000 000	212,662 80	212,230 73	432 07			00	432 07
	WB2L	539 290,000 000	297,226 80	293,080 24	12DEC01 4,146 56	17DEC01	1 000000 00	4,146 56
98157DAK2	TOTAL	1,531,150 15	1,515,943 77	15,206 38 L	00			15,206 38 L
981587AC2	WB1J	717 9,920,000 000	8,432,000 00	9,760,874 22	10JAN01 -1,328,874 22	16JAN01	1 000000 00	-1,328,874 22
984245AC4	WB1H	144 21 659 330	21,659 33	21,730 23	26SEP01 -70 90	26SEP01	1 000000 00	-70 90
987406AA3	WB2L	433 300,000 000	76,500 00	314,692 39	28NOV01 -238,192 39	03DEC01	1 000000 00	-238,192 39
	WB2L	466 600,000 000	84,000 00	532,308 15	30NOV01 -448,308 15	05DEC01	1 000000 00	-448,308 15
987406AA3	TOTAL	160,500 00	847,000 54	-686,500 54 L	00			-686,500 54 L
99GMFG118	WB1N	400 500,000 000	00	496,784 90	05SEP01 -496,784 90	05SEP01	1 000000 00	-496,784 90
	WB1N	CXL 400 -500,000 000	00	-496,784 90	05SEP01 496,784 90	05SEP01	1 000000 00	496,784 90
99GMFG118	TOTAL	00	00	00 L	00			00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99GHZJ14	ACINDAR IND ARG ACEERO SA	2004/02/15	11 250	14NOV01	11DEC01	1 000000	
.. WBIN ..	438 225 000 00	772,409 09		-547 409 09		00	-547,409 09
900 000 000							
99HCPP118	ALLIED IRISH BANKS FRM EMTN	2006/09/07	1 000	07SEP01	07SEP01	1 000000	
.. WBIN ..	769 3 000,000 00	3 000 398 79		-398 79		00	-398 79
3,000,000 000							
.. WBIV ..	240 7 000,000 00	7 000,947 42		947 42		1 000000	-947 42
7,000 000 000						00	
99HCPP118	TOTAL	10 000 000 00	10 001,346 21	-1 346 21 1		00	-1 346 21 1
99HOND116	INDAH K1AT FINANCE MAURITIUS	2007/07/01	10 000	22OCT01	20NOV01	1 000000	
.. WBIN ..	431 220,500 00	1 065,258 34		-844,758 34		00	-844,758 34
1 400 000 000							
99HWMR113	PINDO DELI FINANCE M 10 75PCT	2007/10/01	10 750	04OCT01	10OCT01	1 000000	
.. WBIN ..	413 84 000 00	530 240 82		446,240 82		00	-446 240 82
700 000 000							
99HMTS114	V1ETNAM REP OF (PAR)	2028/03/12	1 000	04FEB01	13FEB01	1 000000	
.. WBIS ..	566 56 625 00	51 514 15		5 110 85		00	5,110 85
150,000 000							
.. WBIS ..	608 73,500 00	74,902 31		-1 402 31		1 000000	-1 402 31
200 000 000						00	
.. WBIS ..	612 18,625 00	19,235 88		-610 88		1 000000	610 88
50 000 000						00	
99HMTS114	TOTAL	148 750 00	145,652 34	3 097 66 5		00	3,097 66 5

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99JGVDI17	MASTELLONE HERMANOS SEC REG 1	2008/04/01	11 750	30AUG01	31AUG01	1 000000	
.. WBIN ..	384 1,035,039 10	1,035 039 11		- 01		00	- 01
1 200,000 000							
.. WBIN ..	CXL 384 -1,035 039 10	-1 035,039 11		30AUG01 01	31AUG01	1 000000	01
1,200 000 000						00	
99JGVDI17	TOTAL	00	00	00 1		00	00 1
99JMYK118	VICAP SA DE 11 375PCT	2007/05/15	11 375	20NOV01	06DEC01	1 000000	
.. WBIN ..	441 1,064,000 00	1 301 046 11		237 046 11		00	-237,046 11
1 400,000 000							
99KHOK113	PETROLEOS MEXICANOS TR 3 EXCH	2018/03/30	9 250	30AUG01	31AUG01	1 000000	
.. WBIN ..	383 546 675 20	546,675 21		- 01		00	- 01
550,000 000							
.. WBIN ..	CXL 383 -546,675 20	-546 675 21		30AUG01 01	31AUG01	1 000000	01
-550,000 000						00	
99KHOK113	TOTAL	00	00	00 1		00	00 1
99KTAB114	PINDO DELI FIM MAURI 10 25PCT	2002/10/01	10 250	04OCT01	10OCT01	1 000000	
.. WBIN ..	414 78 000 00	594,094 98		-516,094 98		00	-516,094 98
450 000 000							
99KYP111E	CITICORP SER D VAR	2002/05/28	1 000	06JUN01	11JUN01	1 000000	
.. WBIV ..	702 20 029,000 00	20,008 504 90		20 495 10		00	20,495 10
20 000,000 000							
99KZZX115	BHW US CAP CORP FRM 10FEB	2003/02/10	1 000	19APR01	24APR01	1 000000	
.. WBIV ..	055 14 985 000 00	14,985,253 21		-253 21		00	-253 21
15,000,000 000							
.. WBIV ..	371 19 908,600 00	19,983,893 91		-75 293 91		1 000000	-75,293 91
20 000,000 000						00	

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
99KZZX115	TOTAL	34,893,600.00	34,969,147.12	-75,547.12 S	-75,547.12 S
99LFTPI12	TWIWI KIMIA FINANCE S E C RE 2004/08/01 10 000		04OCT01	10OCT01	1 000000
.. WBIN ..	411 216,000.00	1,196,294.47	-980,294.47	00	-980,294.47
1,400,000.000					
99LHYJ116	CEMEX SA REGS 8 75PCT 1 2003/07/18 8 625		03OCT01	10OCT01	1 000000
.. WBIN ..	410 1,680,000.00	1,612,667.29	67,332.71	00	67,332.71
1,600,000.000					
99LXPE112	CORPORATION DURANGO 13 125PCT 2004/08/01 13 125		20NOV01	03DEC01	1 000000
.. WBIN ..	442 469,937.50	496,977.14	-27,039.64	00	-27,039.64
515,000.000					
99MGKCI17	ABBEY MATL TREASURY FRN (MTN) 2002/10/16 1 000		24SEP01	27SEP01	1 000000
.. WB1U ..	380 20,006,200.00	20,004,195.75	2,004.25	00	2,004.25
20,000,000.000					
.. WB1U ..	380 20,006,200.00	20,004,195.75	-2,004.25	1 000000	-2,004.25
CX1 20,000,000.000					
.. WB1U ..	400 20,006,200.00	20,004,195.75	2,004.25	1 000000	2,004.25
20,000,000.000					
99MGKCI17	TOTAL	20,006,200.00	20,004,195.75	2,004.25 S	2,004.25 S
USD TOTAL	1,579,943,143.36	1,579,943,143.36	00	00	00
	26,740,475,267.45	26,611,479,437.11	125,171,959.40 L	00	125,171,959.40 L
	4,224,310,872.87	4,191,942,483.14	32,021,239.17 S	00	32,021,239.17 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/L	BASE CURR GN/L	GN/L	NET SECY GN/L
	SHARES/PAR BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/L			NET BAS SECY GN/L
SOUTH AFRICAN RAND							
662178111	STH AFRICA REP	13PC1 LN	2010/08/31	13 000	10JAN01	16JAN01	7 975000
.. WB1R ..	10F	7 251,091 92	7,378,187 76	-127,095 84			-127 095 84
	7,200 000 000	909,227 82	984,152 03	15,936 78	-58 987 42		-74,924 28
.. WB1R ..	411	10,340,287 00	10,225 955 05	114,331 95			114,331 95
	10,000,000 000	1 273 089 44	1 311,532 07	14 076 48	-52,519 04		-38,442 58
.. WB1R ..	507	9 402 418 03	9 346,291 85	56,126 18			56,126 18
	8,950,000 000	1,170,007 97	1,164,270 58	6,984 16	-1,246 77		5,737 39
.. WB1R ..	355	19 502 400 07	19 551,515 30	-49 115 27			-49,115 27
	17 800,000 000	2,356,785 50	2,422 252 81	-5,935 38	59 531 93		-65 467 31
.. WB1R ..	CX1 355	-19 502,400 07	-19,551,515 30	49,115 27			49 115 27
	-17 800,000 000	-2,356,785 50	-2,422,252 81	5,935 38	59,531 93		65,467 31
.. WB1R ..	357	19 554 855 84	19 842,991 23	286 135 39			286,135 39
	17 800 000 000	2,363 366 27	2 474,984 14	-34 578 25	-77,039 58		-111 617 87
.. WB1R ..	CX1 357	-19,556,855 84	-19,842,991 23	286,135 39			286,135 39
	17 800 000 000	-2,363,366 27	-2,474,984 14	34,578 25	77,039 58		111,617 87
.. WB1R ..	359	19,514,551 18	19,551,515 30	-36,964 12			-36 964 12
	17 800 000 000	2 358,253 97	2,422,252 81	-4,466 96	-59,531 93		-63 998 89
.. WB1R ..	360	19,569,006 72	19 842,991 23	-273 984 51			-273,984 51
	17,800,000 000	2,364,834 65	2,474,984 14	-33,109 91	-77,039 58		-110,149 49
662178111	TOTAL	66,077,354 85	66,344,941 19	-267 586 34 S			-267,586 34 S
.. ..	8 075,413 81	8 075,413 81	8,357 191 56	-32,453 01 S	-249,324 76		-281,777 77 S

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	STL DT	SELL RATE	NET SECTY GN/LS	NET SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS	BASE	CURR GN/LS	BASE	NET BAS SECTY GN/LS
ZAR TOTAL	66.077 354 85 8.875.413 81	66 344.941 19 8 357.191 58	-267.586 34 S -32.453 81 S		-249.324 76		-267 586 34 S -281.777 77 S
FIXED INCOME TOTAL	1,580.170.915 82	1 580 170 915 82	00		00		nn
	28.943 789 121 22	28.776 234.977 64	154,010.659 48 1		10 348,638 26		164 359 297 74 1
	4 866 458 144 03	4 835 147 292 84	37,480.466 76 S		-4,538,002 95		30,942 463 81 S

FIXED INCOME
SUBTOTAL 35,390,418,181 07 35,191,553,186 30 191,491,126 24 3,810,635 31 195,301,761 55

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					

CASH EQUIV

** EURO CURRENCY **

** GERMANY **							
99JRW002	EURO TIME DEPOSIT EUR	2001/04/03	4 700	03APR01	03APR01	1 120072	
** WBIR **							
67,000 000 000	59 817 680 51	67 000 000 00	58,939,908 56	00		877,771 95	877,771 95
67,000 000 000	59 817 680 51	67 000 000 00	58,939,908 56	00		877,771 95	877,771 95
** WBIR **		2001/04/04	4 550	04APR01	04APR01	1 109816	
64 000 000 000	57,667,216 91	64,000 000 00	56 467 216 81	00		1 200 000 10	1 200 000 10
64 000 000 000	57,667,216 91	64,000 000 00	56 467 216 81	00		1 200 000 10	1 200 000 10
** WBIR **		04APR01	04APR01	1 109816			
CXL 477	-64,000 000 00	64,000 000 00	-56 467,216 81	00		-1 200,000 10	-1 200,000 10
-64,000 000 000	-57,667,216 91	64,000 000 00	-56 467,216 81	00		-1 200,000 10	-1 200,000 10
** WBIR **		04APR01	04APR01	1 109816			
64 000 000 000	57,667,216 91	64,000 000 00	56 467 216 81	16 177 78		16,177 78	16,177 78
64 000 000 000	57,667,216 91	64,000 000 00	56 467 216 81	14,576 99		1,200 000 10	1,214,577 09
99JRW002	TOTAL	131,816,177 78	131,000 000 00	16 177 78 5		16 177 78 5	16 177 78 5
---	---	117,499,474 41	115 407,125 37	14 576 99 5		2,077,772 05	2,092,349 04 5
99LSG005	DRESDNER BANK AG	TIME DEPO	2001/01/09	4 760	09JAN01	09JAN01	1 063830
** WBIR **							
2 000 000 000	1,879,999 62	2 000 000 00	1,907,399 57	00		-27,399 95	-27,399 95
2 000 000 000	1,879,999 62	2 000 000 00	1,907,399 57	00		-27,399 95	-27,399 95
** WBIR **		2001/02/01	4 860	01FEB01	01FEB01	1 065076	
6,400 000 000	6,008 960 86	6 400 000 00	5,929 917 64	00		79,043 22	79,043 22
6,400 000 000	6,008 960 86	6 400 000 00	5,929 917 64	00		79,043 22	79,043 22
** WBIR **		2001/02/02	4 770	02FEB01	02FEB01	1 068661	
6 400 864 000	5 989 411 30	6 400 864 00	5,959,203 59	00		30 407 71	30,407 71
6 400 864 000	5 989 411 30	6 400 864 00	5,959,203 59	00		30 407 71	30,407 71
** WBIR **		2001/03/16	4 780	16MAR01	16MAR01	1 119821	
2 000 000 000	1,785,999 73	2 000 000 00	1 827 099 73	00		-41,100 00	-41,100 00
2 000 000 000	1,785,999 73	2 000 000 00	1 827 099 73	00		-41,100 00	-41,100 00
** WBIR **		2001/04/30	4 770	30APR01	30APR01	1 127078	
1 000,000 000	887,250 04	1,000 000 00	901,199 68	00		-13,949 64	-13 949 64
1 000,000 000	887,250 04	1,000 000 00	901,199 68	00		-13,949 64	-13 949 64
** WBIR **		2001/05/02	4 820	02MAY01	02MAY01	1 120260	
506	1,000 397 50	1 000 397 50	1 000,397 50	00			00
506	1,000 397 50	1 000 397 50	1 000,397 50	00			00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR	NET SECTY NET BAS	GN/LS GN/LS
1,000,397	500		893,084 75		892,804 71	00		200.04		200 04
WBIR	011		1,500,865 47	2001/05/04	4 810	04MAY01	04MAY01	1 119132		00
1,500,865	470		1,341,097 43		1,339,747 44	00		1,359 97		1,359 97
WBIR	521		1,500,865 47		1,339,747 44	00		1 119132		00
1,500,865	470		1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
WBIR	CXL 521		-1,500,865 47		-1,339,747 44	00		1 119132		00
-1,500,865	470		-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
WBIR	670		1,500,865 47		1,339,747 44	00		1 119132		00
1,500,865	470		1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
WBIR	CXL 670		-1,500,865 47		-1,339,747 44	00		1 119132		00
-1,500,865	470		-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
WBIR	723		1,500,865 47		1,339,747 44	00		1 119132		00
1,500,865	470		1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
WBIR	CXL 723		-1,500,865 47		-1,339,747 44	00		1 119132		00
-1,500,865	470		-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
WBIR	759		1,500,865 47		1,339,747 44	00		1 119132		00
1,500,865	470		1,341,097 81		1,339,747 44	00		1,350 37		1,350 37
WBIR	CXL 759		-1,500,865 47		-1,339,747 44	00		1 119132		00
-1,500,865	470		-1,341,097 81		-1,339,747 44	00		-1,350 37		-1,350 37
WBIR	016		1,500,000 00	2001/05/09	4 800	09MAY01	09MAY01	1 130391		00
1,500,000	000		1,326,982 27		1,340,324 47	00		-13,342 20		-13,342 20
WBIR	532		1,500,000 00		1,340,324 47	00		1 130391		00
1,500,000	000		1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
WBIR	CXL 532		-1,500,000 00		-1,340,324 47	00		1 130391		00
-1,500,000	000		-1,326,974 47		-1,340,324 47	00		-13,350 00		-13,350 00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE COST	TRD DT LOCAL BASE	STL DT BASE	SELL RATE CURR	NET SECTY NET BAS	GN/LS GN/LS
WBIR	671		1,500,000 00		1,340,324 47	09MAY01	09MAY01	1 130391		00
1,500,000	000		1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
WBIR	CXL 671		-1,500,000 00		-1,340,324 47	09MAY01	09MAY01	1 130391		00
-1,500,000	000		-1,326,974 47		-1,340,324 47	00		13,350 00		13,350 00
WBIR	724		1,500,000 00		1,340,324 47	09MAY01	09MAY01	1 130391		00
1,500,000	000		1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
WBIR	CXL 724		-1,500,000 00		-1,340,324 47	09MAY01	09MAY01	1 130391		00
-1,500,000	000		-1,326,974 47		-1,340,324 47	00		13,350 00		13,350 00
WBIR	760		1,500,000 00		1,340,324 47	09MAY01	09MAY01	1 130391		00
1,500,000	000		1,326,974 47		1,340,324 47	00		-13,350 00		-13,350 00
WBIR	CXL 760		-1,500,000 00		-1,340,324 47	09MAY01	09MAY01	1 130391		00
-1,500,000	000		-1,326,974 47		-1,340,324 47	00		13,350 00		13,350 00
WBIR	017		3,500,200 00	2001/05/10	4 760	10MAY01	10MAY01	1 137592		00
3,500,200	000		3,076,865 50		3,097,678 38	00		-20,812 88		-20,812 88
WBIR	544		3,500,200 00		3,097,678 38	10MAY01	10MAY01	1 137592		00
3,500,200	000		3,076,850 05		3,097,678 38	00		-20,828 33		-20,828 33
WBIR	CXL 544		-3,500,200 00		-3,097,678 38	10MAY01	10MAY01	1 137592		00
-3,500,200	000		-3,076,850 05		-3,097,678 38	00		20,828 33		20,828 33
WBIR	672		3,500,200 00		3,097,678 38	10MAY01	10MAY01	1 137592		00
3,500,200	000		3,076,850 05		3,097,678 38	00		-20,828 33		-20,828 33
WBIR	CXL 672		-3,500,200 00		-3,097,678 38	10MAY01	10MAY01	1 137592		00
-3,500,200	000		-3,076,850 05		-3,097,678 38	00		20,828 33		20,828 33
WBIR	725		3,500,200 00		3,097,678 38	10MAY01	10MAY01	1 137592		00
3,500,200	000		3,076,850 05		3,097,678 38	00		-20,828 33		-20,828 33
WBIR	CXL 725		-3,500,200 00		-3,500,200 00	10MAY01	10MAY01	1 137592		00
-3,500,200	000		-3,076,850 05		-3,500,200 00	00		-20,828 33		-20,828 33

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST COST	TRD DT LOCAL BASE	STL DT STL BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
-3,500,200 000			-3,076,850 05		-3,097,678 38		00		20,828 33	20,828 33	
WBIR	761		3,500,200 00		3,500,200 00		10MAY01	10MAY01	1 137592		00
3,500,200 000			3,076,850 05		3,097,678 38		00		-20,828 33	-20,828 33	
WBIR	761		-3,500,200 00		-3,500,200 00		10MAY01	10MAY01	1 137592		00
-3,500,200 000			-3,076,850 05		-3,097,678 38		00		20 828 33	20,828 33	
WBIR	018		3,000,662 80		3,000,662 80	2001/05/11 4 780	11MAY01	11MAY01	1 141553		00
3,000,662 800			2,628,591 58		2,654,535 29		00		25,943 71	-25,943 71	
WBIR	545		3,000,662 80		3,000,662 80		11MAY01	11MAY01	1 141553		00
3,000,662 800			2,628,579 49		2,654,535 29		00		-25,955 80	-25,955 80	
WBIR	545		-3,000,662 80		-3 000,662 80		11MAY01	11MAY01	1 141553		00
-3,000,662 800			-2,628,579 49		-2,654,535 29		00		25 955 80	25,955 80	
WBIR	673		3 000,662 80		3,000 662 80		11MAY01	11MAY01	1 141553		00
3,000,662 800			2 628,579 49		2,654,535 29		00		25,955 80	-25,955 80	
WBIR	673		-3,000 662 80		-3,000,662 80		11MAY01	11MAY01	1 141553		00
-3,000,662 800			-2,628,579 49		-2,654,535 29		00		25,955 80	25,955 80	
WBIR	726		3,000,662 80		3,000,662 80		11MAY01	11MAY01	1 141553		00
3,000,662 800			2,628,579 49		2 654 535 29		00		-25 955 80	-25,955 80	
WBIR	726		-3,000,662 80		-3,000,662 80		11MAY01	11MAY01	1 141553		00
-3,000,662 800			2 628,579 49		-2,654,535 29		00		25,955 80	25,955 80	
WBIR	762		3,000,662 80		3,000 662 80		11MAY01	11MAY01	1 141553		00
3 000 662 800			2,628,579 49		2,654,535 29		00		-25,955 80	-25,955 80	
WBIR	762		-3,000,662 80		-3 000,662 80		11MAY01	11MAY01	1 141553		00
-3 000,662 800			-2,628,579 49		-2,654,535 29		00		25,955 80	25,955 80	
WBIR	019		3,001,061 22		3,001,061 22	2001/05/14 4 780	14MAY01	14MAY01	1 143184		00
3,001 061 220			2,625,212 55		2,638 082 21		00		-12,869 66	-12,869 66	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL	NET NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST COST	TRD DT LOCAL BASE	STL DT STL BASE	SELL RATE CURR GN/LS	NET SECTY NET BAS	GN/LS SECTY GN/LS
WBIR	020		3,002,256 64		3,002,256 64	2001/05/15 4 560	15MAY01	15MAY01	1 137980		00
3,002,256 640			2,638,245 81		2,629,975 69		00		8,270 12	8,270 12	
WBIR	546		3 002,256 64		3,002,256 64		15MAY01	15MAY01	1 137980		00
3,002,256 640			2,638,233 22		2,629,975 69		00		8,257 53	8,257 53	
WBIR	546		-3 002,256 64		-3,002 256 64		15MAY01	15MAY01	1 137980		00
-3,002,256 640			-2,638,233 22		-2,629 975 69		00		-8,257 53	-8,257 53	
WBIR	674		3,002,256 64		3 002,256 64		15MAY01	15MAY01	1 137980		00
3,002,256 640			2 638,233 22		2,629,975 69		00		8,257 53	8,257 53	
WBIR	674		-3,002,256 64		-3,002,256 64		15MAY01	15MAY01	1 137980		00
-3,002,256 640			-2,638,233 22		-2,629,975 69		00		-8,257 53	-8,257 53	
WBIR	727		3,002,256 64		3,002,256 64		15MAY01	15MAY01	1 137980		00
3,002,256 640			2,638,233 22		2 629,975 69		00		8 257 53	8,257 53	
WBIR	727		-3,002,256 64		-3 002,256 64		15MAY01	15MAY01	1 137980		00
-3,002,256 640			-2,638,233 22		-2 629,975 69		00		-8,257 53	-8,257 53	
WBIR	763		3,002,256 64		3,002 256 64		15MAY01	15MAY01	1 137980		00
3,002,256 640			2,638,233 22		2,629,975 69		00		8,257 53	8,257 53	
WBIR	763		-3,002,256 64		-3 002,256 64		15MAY01	15MAY01	1 137980		00
-3,002,256 640			-2 638,233 22		-2,629,975 69		00		-8,257 53	-8,257 53	
WBIR	026		3,002,636 93		3,002 636 93	2001/05/16 4 520	16MAY01	16MAY01	1 131030		00
3,002,636 930			2,654,795 49		2,626,556 12		00		28,239 37	28,239 37	
WBIR	555		3,002,636 93		3,002 636 93		16MAY01	16MAY01	1 131030		00
3,002 636 930			2,654,780 98		2,626 556 12		00		28 224 86	28,224 86	
WBIR	555		-3,002,636 93		-3 002,636 93		16MAY01	16MAY01	1 131030		00
-3,002,636 930			2,654,780 98		-2,626,556 12		00		-28,224 86	-28,224 86	
WBIR	675		3 002,636 93		3 002,636 93		16MAY01	16MAY01	1 131030		00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	3,002,636 930	2,654,780 98	2,624,556 12		00	28,224 86	28,224 86
** WBIR **	CXL 675	-3,002,636 93	-3,002,636 93		16MAY01	1 131030	00
	-3,002,636 930	-2,654,780 98	-2,624,556 12		00	-28,224 86	-28,224 86
** WBIR **	728	3,002,636 93	3,002,636 93		16MAY01	1 131030	00
	3,002,636 930	2,654,780 98	2,624,556 12		00	28,224 86	28,224 86
** WBIR **	CXL 728	-3,002,636 93	-3,002,636 93		16MAY01	1 131030	00
	-3,002,636 930	-2,654,780 98	-2,624,556 12		00	-28,224 86	-28,224 86
** WBIR **	764	3,002,636 93	3,002,636 93		16MAY01	1 131030	00
	3,002,636 930	2,654,780 98	2,624,556 12		00	28,224 86	28,224 86
** WBIR **	CXL 764	-3,002,636 93	-3,002,636 93		16MAY01	1 131030	00
	-3,002,636 930	-2,654,780 98	-2,624,556 12		00	-28,224 86	-28,224 86
** WBIR **	027	3,003,013 93	3,003,013 93	2001/05/17 4 530	17MAY01	1 132695	00
	3,003,013 930	2,651,225 49	2,638,898 69		00	12 326 80	12,326 80
** WBIR **	570	3,003,013 93	3,003,013 93		17MAY01	1 132695	00
	3,003,013 930	2,651,211 43	2,638,898 69		00	12,312 74	12,312 74
** WBIR **	CXL 570	-3,003,013 93	-3,003,013 93		17MAY01	1 132695	00
	-3,003,013 930	-2,651,211 43	-2,638,898 69		00	-12,312 74	-12,312 74
** WBIR **	676	3,003,013 93	3,003,013 93		17MAY01	1 132695	00
	3,003,013 930	2,651,211 43	2,638,898 69		00	12,312 74	12,312 74
** WBIR **	CXL 676	-3,003,013 93	-3,003,013 93		17MAY01	1 132695	00
	-3,003,013 930	-2,651,211 43	-2,638,898 69		00	-12,312 74	-12,312 74
** WBIR **	729	3,003,013 93	3,003,013 93		17MAY01	1 132695	00
	3,003,013 930	2,651,211 43	2,638,898 69		00	12,312 74	12,312 74
** WBIR **	CXL 729	-3,003,013 93	-3,003,013 93		17MAY01	1 132695	00
	-3,003,013 930	-2,651,211 43	-2,638,898 69		00	-12,312 74	-12,312 74

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIR **	745	3,003,013 93	3,003,013 93		17MAY01	1 132695	00
	3,003,013 930	2,651,211 43	2,638,898 69		00	12,312 74	12,312 74
** WBIR **	CXL 745	-3,003,013 93	-3,003,013 93		17MAY01	1 132695	00
	-3,003,013 930	-2,651,211 43	-2,638,898 69		00	-12,312 74	-12,312 74
** WBIR **	026	3,003,391 81	3,003,391 81	2001/05/18 4 530	18MAY01	1 139666	00
	3,003,391 810	2,635,338 34	2,655,448 41		00	20,110 07	-20,110 07
** WBIR **	574	3,003,391 81	3,003,391 81		18MAY01	1 139666	00
	3,003,391 810	2,635,326 32	2,655,448 41		00	-20,122 09	-20,122 09
** WBIR **	CXL 574	-3,003,391 81	-3,003,391 81		18MAY01	1 139666	00
	-3,003,391 810	-2,635,326 32	-2,655,448 41		00	20,122 09	20,122 09
** WBIR **	677	3,003,391 81	3,003,391 81		18MAY01	1 139666	00
	3,003,391 810	2,635,326 32	2,655,448 41		00	-20,122 09	-20,122 09
** WBIR **	CXL 677	-3,003,391 81	-3,003,391 81		18MAY01	1 139666	00
	-3,003,391 810	2,635,326 32	-2,655,448 41		00	20,122 09	20,122 09
** WBIR **	730	3,003,391 81	3,003,391 81		18MAY01	1 139666	00
	3,003,391 810	2,635,326 32	2,655,448 41		00	-20,122 09	-20,122 09
** WBIR **	CXL 730	-3,003,391 81	-3,003,391 81		18MAY01	1 139666	00
	-3,003,391 810	-2,635,326 32	-2,655,448 41		00	20,122 09	20,122 09
** WBIR **	766	3,003,391 81	3,003,391 81		18MAY01	1 139666	00
	3,003,391 810	2,635,326 32	2,655,448 41		00	-20,122 09	-20,122 09
** WBIR **	CXL 766	-3,003,391 81	-3,003,391 81		18MAY01	1 139666	00
	-3,003,391 810	-2,635,326 32	-2,655,448 41		00	20,122 09	20,122 09
** WBIR **	029	3,000,000 00	3,000,000 00	2001/05/24 4 420	24MAY01	1 166521	00
	3,000,000 000	2,571,753 94	2,596,950 66		00	-25,196 72	-25,196 72
** WBIR **	599	3,000,000 00	3,000,000 00		24MAY01	1 166521	00

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECTY GN/LS BASE SECTY GN/LS	STL DT LOCAL SECTY GN/LS BASE SECTY GN/LS	SELL RATE CURR GN/LS	NET SECTY GN/LS NET BAS SECTY GN/LS
3.000 000 000		2,571,749 47	2 596,950 66		00		-25,200 99	-25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
CXL 599		-3,000 000 00	-3,000,000 00		00		25,200 99	00
-3,000,000 000		-2,571,749 47	-2,596,950 66		00		25,200 99	25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
478		3,000,000 00	3,000,000 00		00		25,200 99	00
3,000,000 000		2,571,749 47	2,596,950 66		00		-25,200 99	-25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
CXL 478		-3,000,000 00	-3,000,000 00		00		25,200 99	00
-3,000 000 000		-2,571,749 47	-2,596,950 66		00		25,200 99	25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
731		3,000,000 00	3,000,000 00		00		25,200 99	00
3,000,000 000		2,571,749 47	2,596,950 66		00		-25,200 99	-25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
CXL 731		-3,000,000 00	-3,000,000 00		00		25,200 99	00
-3 000,000 000		-2,571,749 47	-2 596,950 66		00		25,200 99	25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
767		3,000 000 00	3,000,000 00		00		-25,200 99	00
3 000 000 000		2,571,749 47	2,596,950 66		00		-25,200 99	-25,200 99
WBIR ..					24MAY01	24MAY01	1 166521	
CXL 767		-3,000 000 00	3,000,000 00		00		25 200 99	00
-3,000 000 000		-2,571,749 47	2 596,950 66		00		25 200 99	25 200 99
WBIR ..					25MAY01	25MAY01	1 165773	
030		4 000,368 33	2001/05/25 4 520 4,000,368 33		00		-8 193 57	00
4 000,368 330		3,431,521 79	3 439,715 36		00		-8,193 57	-8,193 57
WBIR ..					25MAY01	25MAY01	1 165773	
604		4,000,368 33	4 000,368 33		00		-8,199 68	00
4,000,368 330		3,431,515 68	3 439,715 36		00		-8,199 68	-8,199 68
WBIR ..					25MAY01	25MAY01	1 165773	
CXL 604		4,000,368 33	4 000,368 33		00		8 199 68	00
-4 000,368 330		-3,431,515 68	-3 439,715 36		00		8,199 68	8,199 68
WBIR ..					25MAY01	25MAY01	1 165773	
679		4 000,368 33	4,000,368 33		00		-8,199 68	00
4 000,368 330		3,431,515 68	3 439,715 36		00		-8,199 68	-8,199 68
WBIR ..					25MAY01	25MAY01	1 165773	
CXL 679		-4,000,368 33	-4 000,368 33		00		8,199 68	00
-4,000,368 330		-3 431,515 68	-3 439,715 36		00		8,199 68	8,199 68

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WBIR ..					25MAY01	25MAY01	1 165773	
732		4,000,368 33	4,000,368 33		00		-8,199 68	00
4 000,368 330		3,431,515 68	3 439,715 36		00		-8,199 68	-8,199 68
WBIR ..					25MAY01	25MAY01	1 165773	
CXL 732		-4,000,368 33	-4 000,368 33		00		8,199 68	00
-4,000,368 330		-3,431,515 68	-3,439,715 36		00		8,199 68	8,199 68
WBIR ..					25MAY01	25MAY01	1 165773	
768		4,000,368 33	4,000,368 33		00		8,199 68	00
4,000,368 330		3,431,515 68	3,439,715 36		00		-8,199 68	-8,199 68
WBIR ..					25MAY01	25MAY01	1 165773	
CXL 768		-4,000,368 33	-4 000,368 33		00		8,199 68	00
-4,000,368 330		-3,431 515 68	-3,439,715 36		00		8,199 68	8,199 68
WBIR ..					29MAY01	29MAY01	1 169454	
040		16 000,870 60	2001/05/29 4 540 16 000,870 60		00		-34,325 44	00
16,000,870 600		13,682,419 14	13 716,744 58		00		-34,325 44	-34 325 44
WBIR ..					29MAY01	29MAY01	1 169454	
620		16,000,870 60	16,000,870 60		00		-34,401 71	00
16,000,870 600		13,682,342 87	13,716,744 58		00		-34,401 71	-34,401 71
WBIR ..					29MAY01	29MAY01	1 169454	
CXL 620		-16,000,870 60	-16,000,870 60		00		34 401 71	00
-16,000,870 600		-13,682,342 87	-13,716,744 58		00		34,401 71	34,401 71
WBIR ..					29MAY01	29MAY01	1 169454	
680		16,000,870 60	16 000,870 60		00		-34,401 71	00
16 000,870 600		13,682,342 87	13 716 744 58		00		-34,401 71	-34 401 71
WBIR ..					29MAY01	29MAY01	1 169454	
CXL 680		-16,000,870 60	-16,000,870 60		00		34,401 71	00
-16,000,870 600		-13 682,342 87	13,716,744 58		00		34,401 71	34 401 71
WBIR ..					29MAY01	29MAY01	1 169454	
733		16 000,870 60	16,000,870 60		00		-34,401 71	00
16,000 870 600		13,682 342 87	13,716,744 58		00		-34,401 71	-34 401 71
WBIR ..					29MAY01	29MAY01	1 169454	
CXL 733		-16 000,870 60	-16,000,870 60		00		34,401 71	00
-16,000 870 600		-13,682,342 87	-13,716,744 58		00		34,401 71	34 401 71
WBIR ..					29MAY01	29MAY01	1 169454	
769		16,000 870 60	16,000,870 60		00		-34,401 71	00
16,000 870 600		13,682 342 87	13,716,744 58		00		-34,401 71	-34,401 71
WBIR ..					29MAY01	29MAY01	1 169454	
CXL 769		-16,000,870 60	-16,000,870 60		00			00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY BASE SECY	STL DT GN/LS GN/LS	SELL RATE BASE CURR GN/LS	NET SECY NET BAS SECY	GN/LS GN/LS
-16,000,870	680	-13,482,342 87	-13,716,744 58		00		34,401 71		34,401.71
WB1R	041	16,008,942 15	16,008,942 15	2001/05/30 4 570	30MAY01	30MAY01	1 165841		00
16,008,942	150	13,731,693 10	13,732,469 49		00		-776 39		-776.39
WB1R	628	16,008,942 15	16,008,942 15		30MAY01	30MAY01	1 165841		00
16,008,942	150	13,731,668 51	13,732,469 49		00		-800 98		-800.98
WB1R	CXL 628	-16,008,942 15	-16,008,942 15		30MAY01	30MAY01	1 165841		00
-16,008,942	150	-13,731,668 51	-13,732,469 49		00		800 98		800.98
WB1R	681	16,008,942 15	16,008,942 15		30MAY01	30MAY01	1 165841		00
16,008,942	150	13,731,668 51	13,732,469 49		00		-800 98		-800.98
WB1R	CXL 681	-16,008,942 15	-16,008,942 15		30MAY01	30MAY01	1 165841		00
-16,008,942	150	-13,731,668 51	-13,732,469 49		00		800 98		800.98
WB1R	734	16,008,942 15	16,008,942 15		30MAY01	30MAY01	1 165841		00
16,008,942	150	13,731,668 51	13,732,469 49		00		-800 98		-800.98
WB1R	CXL 734	-16,008,942 15	-16,008,942 15		30MAY01	30MAY01	1 165841		00
-16,008,942	150	-13,731,668 51	-13,732,469 49		00		800 98		800.98
WB1R	042	16,010,974 40	16,010,974 40	2001/05/31 4 560	31MAY01	31MAY01	1 182522		00
16,010,974	400	13,539,684 17	13,690,982 63		00		-151,298 46		-151,298.46
WB1R	043	16,013,002 46	16,013,002 46	2001/06/01 4 650	01JUN01	01JUN01	1 182872		00
16,013,002	460	13,537,391 91	13,735,151 24		00		-197,759 33		-197,759.33
WB1R	647	16,013,002 46	16,013,002 46		01JUN01	01JUN01	1 182872		00
16,013,002	460	13,537,392 43	13,735,151 24		00		-197,758 81		-197,758.81
WB1R	CXL 647	-16,013,002 46	-16,013,002 46		01JUN01	01JUN01	1 182872		00
-16,013,002	460	-13,537,392 43	-13,735,151 24		00		197,758 81		197,758.81
WB1R	682	16,013,002 46	16,013,002 46		01JUN01	01JUN01	1 182872		00
16,013,002	460	13,537,392 43	13,735,151 24		00		-197,758 81		-197,758.81

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WB1R	CXL 682	-16,013,002 46	-16,013,002 46		01JUN01	01JUN01	1 182872		00
-16,013,002	460	-13,537,392 43	-13,735,151 24		00		197,758 81		197,758.81
WB1R	046	16,015,070 81	16,015,070 81	2001/06/04 4 540	04JUN01	04JUN01	1 183502		00
16,015,070	810	13,531,948 12	13,543,148 30		00		-11,200 18		-11,200.18
WB1R	654	16,015,070 81	16,015,070 81		04JUN01	04JUN01	1 183502		00
16,015,070	810	13,531,933 88	13,543,148 30		00		-11,214 42		-11,214.42
WB1R	CXL 654	-16,015,070 81	-16,015,070 81		04JUN01	04JUN01	1 183502		00
-16,015,070	810	-13,531,933 88	-13,543,148 30		00		11,214 42		11,214.42
WB1R	047	16,021,129 85	16,021,129 85	2001/06/05 4 530	05JUN01	05JUN01	1 175710		00
16,021,129	850	13,626,784 11	13,544,263 33		00		82,522 78		82,522.78
WB1R	735	16,021,129 85	16,021,129 85		05JUN01	05JUN01	1 175710		00
16,021,129	850	13,626,770 08	13,544,263 33		00		82,506 75		82,506.75
WB1R	CXL 735	-16,021,129 85	-16,021,129 85		05JUN01	05JUN01	1 175710		00
-16,021,129	850	-13,626,770 08	-13,544,263 33		00		-82,506 75		-82,506.75
WB1R	048	16,023,145 84	16,023,145 84	2001/06/06 4 500	06JUN01	06JUN01	1 183012		00
16,023,145	840	13,544,378 00	13,538,756 88		00		5,613 12		5,613.12
WB1R	736	16,023,145 84	16,023,145 84		06JUN01	06JUN01	1 183012		00
16,023,145	840	13,544,344 59	13,538,756 88		00		5,607 71		5,607.71
WB1R	CXL 736	-16,023,145 84	-16,023,145 84		06JUN01	06JUN01	1 183012		00
-16,023,145	840	-13,544,344 59	-13,538,756 88		00		-5,607 71		-5,607.71
WB1R	049	16,025,148 73	16,025,148 73	2001/06/07 4 520	07JUN01	07JUN01	1 175572		00
16,025,148	730	13,631,804 58	13,630,188 34		00		1,616 24		1,616.24
WB1R	737	16,025,148 73	16,025,148 73		07JUN01	07JUN01	1 175572		00
16,025,148	730	13,631,788 38	13,630,188 34		00		1,600 04		1,600.04
WB1R	CXL 737	-16,025,148 73	-16,025,148 73		07JUN01	07JUN01	1 175572		00

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-16,025,140 730	-13,631,788 38	-13,630,188 34	00	-1,600 04	-1,600 04
WBIR **	050	2001/06/08 4 510	08JUN01	1 175441	00
16,027,140 780	13,632,715 83	16,027,140 78	00	84 957 41	84,957 41
WBIR **	079	2001/06/11 4 470	11JUN01	1 186803	00
16,029,140 630	13,506,174 68	16,029,148 63	00	-129,033 23	-129,033 23
WBIR **	090	2001/06/12 4 520	12JUN01	1 179037	00
16,035,139 500	13,600,200 42	16,035,139 50	00	-39,286 04	-39,286 04
WBIR **	115	2001/06/13 4 510	13JUN01	1 171372	00
16,037,152 800	13,690,913 56	16,037,152 80	00	178,011 42	178,011 42
WBIR **	147	2001/06/14 4 510	14JUN01	1 162994	00
16,039,161 980	13,791,267 97	16,039,161 90	00	187,655 95	187,655 95
WBIR **	175	2001/06/18 4 510	18JUN01	1 161440	00
16,043,180 850	13,815,180 92	16,043,180 85	00	18,457 26	18,457 26
WBIR **	193	2001/06/19 4 510	19JUN01	1 168429	00
10,049,210 410	8,600,617 08	10,049,210 41	00	-77 375 11	-77,375 11
WBIR **	230	2001/06/20 4 500	20JUN01	1 175434	00
10,050,469 350	8,550,432 73	10,050,469 35	00	-103,022 76	-103,022 76
WBIR **	231	2001/06/21 4 500	21JUN01	1 170344	00
10,051,725 660	8,588,693 29	10,051,725 66	00	-14 076 46	-14 076 46
WBIR **	241	2001/06/22 4 510	22JUN01	1 166793	00
10,052,982 130	8,615,908 85	10,052,982 13	00	63 338 37	63,338 37
WBIR **	250	2001/06/25 4 280	25JUN01	1 161385	00
10,054,241 550	8,657,709 69	10,054,241 55	00	66 866 70	66,866 70
WBIR **	258	2001/06/26 4 500	26JUN01	1 159555	00
10,057,827 560	8,673,868 48	10,057,827 56	00	53 804 84	53,804 84

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WBIR **	274	2001/07/02 4 710	02JUL01	1 182802	00
6,500,000 000	5,495,425 27	6,500,000 00	00	-11,047 38	-11,047 38
WBIR **	276	2001/07/03 4 530	03JUL01	1 179593	00
7,502,551 250	6,360,288 04	7,502,551 25	00	2,253 03	2,253 03
WBIR **	335	2001/07/04 4 530	04JUL01	1 179593	00
7,503,495 320	6,361,088 38	7,503,495 32	00	01	01
WBIR **	335	2001/07/04 4 530	04JUL01	1 179593	00
-7,503,495 320	-6,361,088 38	-7,503,495 32	00	-01	-01
WBIR **	349	2001/07/05 4 530	04JUL01	1 182662	944 19
7,503,495 320	6,345,379 75	7,503,495 32	944 19	-16,506 99	-15,708 63
WBIR **	349	2001/07/05 4 530	04JUL01	1 182662	-944 19
-7,503,495 320	-6,345,379 75	-7,503,495 32	-944 19	16 506 99	15,708 63
WBIR **	350	2001/07/06 4 520	04JUL01	1 182662	00
7,503,495 320	6,344,581 39	7,503,495 32	00	-16 506 99	-16,506 99
WBIR **	284	2001/07/05 4 530	05JUL01	1 194458	00
7,504,439 510	6,782,715 26	7,504,439 51	00	79,173 55	-79,173 55
WBIR **	290	2001/07/06 4 520	06JUL01	1 180986	00
7,005,383 820	5,931,809 37	7,005,383 82	00	8,406 22	8,406 22
WBIR **	290	2001/07/06 4 520	06JUL01	1 180986	00
-7,005,383 820	-5,931,809 37	-7,005,383 82	00	-8 406 22	-8,406 22
WBIR **	352	2001/07/06 4 520	06JUL01	1 180986	-879 56
7,005,383 820	5,931,809 37	7,006,263 38	-879 56	8,407 27	7,662 50
WBIR **	352	2001/07/06 4 520	06JUL01	1 180986	879 56
-7,005,383 820	-5,931,809 37	-7,006,263 38	879 56	-8,407 27	-7,662 50
WBIR **	388	2001/07/06 4 520	06JUL01	1 180986	00

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7.005,383	820	5,931,788 66	5.923,403	15	00	8.385 51	8,385 51
WBIR	302	7,006,263 38	2001/07/09	4 510	09JUL01	09JUL01	1 179871
7,006,263	380	5,938,160 51	7,006,263 38	00	00	72,518 20	72,518 20
WBIR	306	5,008,896 57	2001/07/10	4 520	10JUL01	10JUL01	1 168634
5,008,896	570	4,286,112 31	5,008,896 57	00	00	44,828 70	44,828 70
WBIR	336	8,009,525 46	2001/07/11	4 580	11JUL01	11JUL01	1 161183
8,009,525	460	6,898,204 09	8,009,525 46	00	00	109,728 52	109,728 52
WBIR	346	8,010,526 65	2001/07/12	4 500	12JUL01	12JUL01	1 172264
8 010,526	650	6,833,381 09	8,010,526 65	00	00	-21,225 78	-21,225 78
WBIR	362	8,511,527 97	2001/07/13	4 580	13JUL01	13JUL01	1 172677
8,511,527	970	7,258,203 21	8,511,527 97	00	00	-72,350 56	-72,350 56
WBIR	368	4,500,000 00	2001/07/17	4 500	17JUL01	17JUL01	1 169522
4,500,000	000	3,847,725 82	4,500,000 00	00	00	10,352 02	10,352 02
WBIR	393	4,500,562 50	2001/07/18	4 500	18JUL01	18JUL01	1 149029
4,500,562	500	3,914,839 78	4,500,562 50	00	00	68,409 23	68,409 23
WBIR	396	4,501,125 07	2001/07/19	4 500	19JUL01	19JUL01	1 150947
4,501,125	070	3,910,801 34	4,501,125 07	00	00	62,113 53	62,113 53
WBIR	401	4,000,000 00	2001/07/20	4 500	20JUL01	20JUL01	1 147249
4,000,000	000	3,486,601 43	4,000,000 00	00	00	5,401 22	5,401 22
WBIR	408	1,000,000 00	2001/07/23	4 350	23JUL01	23JUL01	1 152671
1 000,000	000	867,550 24	1,000,000 00	00	00	-1,299 50	-1,299 50
WBIR	441	7,000,000 00	2001/08/01	4 680	01AUG01	01AUG01	1 137204
7 000,000	000	6,155,447 92	7,000,000 00	00	00	27,299 58	27,299 58
WBIR	445	7,000,894 44	2001/08/02	4 500	02AUG01	02AUG01	1 134881
7,000,894	440	6,168,835 71	7,000,894 44	00	00	12,601 26	12,601 26

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WBIR	453	7,001,769 55	2001/08/03	4 510	03AUG01	03AUG01	1 131094
7,001,769	550	6,190,263 19	7,001,769 55	00	00	20,654 38	20,654 38
WBIR	518	3,000,000 00	2001/08/30	4 480	30AUG01	30AUG01	1 092180
3,000,000	000	2,746,799 98	3,000,000 00	00	00	15,579 48	15,579 48
WBIR	520	3,000,373 33	2001/08/31	4 410	31AUG01	31AUG01	1 099989
3,000,373	330	2,727,639 39	3,000,373 33	00	00	-2,106 89	-2,106 89
WBIR	094	7,500,000 00	2001/10/03	3 730	03OCT01	03OCT01	1 088791
7,500,000	000	6,888,389 12	7,500,000 00	00	00	15,763 61	15,763 61
WBIR	669	7,500,777 08	2001/10/04	3 730	04OCT01	04OCT01	1 093553
7,500,777	080	6,859,088 75	7,500,777 08	00	00	-5,247 65	-5,247 65
WBIR	672	6,750,000 00	2001/10/05	3 710	05OCT01	05OCT01	1 090453
6,750,000	000	6,190,087 97	6,750,000 00	00	00	-9,448 95	-9,448 95
WBIR	680	6,750,695 63	2001/10/08	3 720	08OCT01	08OCT01	1 089087
6,750,695	630	6,198,490 69	6,750,695 63	00	00	25,314 24	25,314 24
WBIR	688	6,752,788 35	2001/10/09	3 700	09OCT01	09OCT01	1 092657
6,752,788	350	6,180,153 84	6,752,788 35	00	00	-12,491 19	-12,491 19
WBIR	711	6,753,482 39	2001/10/10	3 700	10OCT01	10OCT01	1 096672
6,753,482	390	6,158,160 68	6,753,482 39	00	00	-42,888 81	-42,888 81
WBIR	717	6,754,176 50	2001/10/11	3 700	11OCT01	11OCT01	1 110001
6,754,176	500	6,084,838 21	6,754,176 50	00	00	-96,586 06	-96,586 06
WBIR	738	10,003,250 00	2001/10/16	3 950	16OCT01	16OCT01	1 099747
10,003,250	000	9,095,955 71	10,003,250 00	00	00	8,502 86	8,502 86
WBIR	747	8,250,000 00	2001/10/17	3 850	17OCT01	17OCT01	1 103205
8,250,000	000	7,478,211 21	8,250,000 00	00	00	-10,725 59	-10,725 59
WBIR	778	8,250,882 29	2001/10/18	3 800	18OCT01	18OCT01	1 104317
			8,250,882 29	00	00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
	8.250 882 290	7,457,972 98	7,502,527 66		00	-44,554 68	-44,554 68	
.. WBIR ..	786	8,251,753 22	2001/10/19 4 000	8 251,753 22	19OCT01 19OCT01	1 112533		00
	8 251,753 220	7,417 086 25	7 479,800 42		00	-62,714 17	-62,714 17	
.. WBIR ..	896	6,500,000 00	2001/10/23 4 550	6,500,000 00	23OCT01 23OCT01	1 124354		00
	6,500 000 000	5,781,089 16	5,842,523 32		00	-61,434 16	-61,434 16	
.. WBIR ..	001	6,500 821 53	2001/10/24 4 600	6,500 821 53	24OCT01 24OCT01	1 120511		00
	6,500,821 530	5,801,657 93	5,790,609 11		00	11,048 82	11,048 82	
.. WBIR ..	008	7 001,452 19	2001/10/25 3 750	7 001,452 19	25OCT01 25OCT01	1 115387		00
	7 001,452 190	6,277,329 92	6,227,266 67		00	50,063 25	50,063 25	
.. WBIR ..	011	7,002,381 53	2001/10/26 3 740	7,002,381 53	26OCT01 26OCT01	1 120762		00
	7 002,381 530	6,247 875 58	6,249,275 13		00	-1,399 55	-1,399 55	
.. WBIR ..	014	7 003,109 00	2001/10/29 3 600	7,003,109 00	29OCT01 29OCT01	1 106439		00
	7,003 109 000	6,329,412 65	6,278,636 02		00	50,776 63	50,776 63	
.. WBIR ..	086	1,260,000 00	2001/11/08 3 820	1,260,000 00	08NOV01 08NOV01	1 122146		00
	1,260 000 000	1,122 848 54	1,134,188 96		00	-11,340 42	-11,340 42	
.. WBIR ..	104	1,510,133 70	2001/11/12 3 550	1,510 133 70	12NOV01 12NOV01	1 115822		00
	1,510 133 700	1,353,382 76	1,345,755 10		00	7,627 16	7,627 16	
.. WBIR ..	107	1,510 580 45	2001/11/13 3 670	1,510 580 45	13NOV01 13NOV01	1 134881		00
	1,510 580 450	1,331,047 44	1,349,703 85		00	-18,656 41	-18,656 41	
.. WBIR ..	157	12 300 000 00	2001/11/19 3 290	12 300,000 00	19NOV01 19NOV01	1 138758		00
	12,300 000 000	10,801,241 35	10,841,837 86		00	-40,596 51	-40,596 51	
.. WBIR ..	234	12,303,372 25	2001/11/20 3 280	12,303,372 25	20NOV01 20NOV01	1 132187		00
	12,303 372 250	10,844,956 24	10,889 096 41		00	-22,140 17	-22,140 17	
.. WBIR ..	167	12 408,786 34	2001/11/21 3 240	12,408,786 34	21NOV01 21NOV01	1 138628		00
	12 408 786 340	10,898,016 16	10,896,772 04		00	1,244 12	1,244 12	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L\$ BASE SECY GN/L\$	STL DT BASE CURR GN/L\$	SELL RATE BASE CURR GN/L\$	NET SECY GN/L\$ NET BAS SECY GN/L\$
.. WBIR ..	168	12 409 903 13	2001/11/22 3 240	12 409 903 13	22NOV01 22NOV01	1 138628		00
	12,409 903 130	10 898,996 98	10,961,049 66		00	-62,052 68	-62,052 68	
.. WBIR ..	183	12,410,995 89	2001/11/23 3 300	12,410,995 89	23NOV01 23NOV01	1 140251		00
	12,410 995 890	10 884,442 01	10,899,956 69		00	-15,514 68	-15,514 68	
.. WBIR ..	192	12,412,133 56	2001/11/26 3 350	12 412,133 56	26NOV01 26NOV01	1 134816		00
	12 412,133 560	10,937 573 63	10,902,200 58		00	35,373 05	35,373 05	
.. WBIR ..	196	12,415,598 62	2001/11/27 3 260	12,415,598 62	27NOV01 27NOV01	1 134494		00
	12,415 598 620	10,943 732 29	10,888 478 61		00	55,253 68	55,253 68	
.. WBIR ..	201	12,416,722 92	2001/11/28 3 270	12,416,722 92	28NOV01 28NOV01	1 128350		00
	12,416,722 920	11,004,318 62	10,889,474 17		00	114,844 45	114,844 45	
.. WBIR ..	210	12,417 850 77	2001/11/29 3 270	12,417 850 77	29NOV01 29NOV01	1 126443		00
	12,417,850 770	11 023,949 52	10,942,669 50		00	81,280 02	81,280 02	
.. WBIR ..	215	12,418,978 72	2001/11/30 3 280	12,418,978 72	30NOV01 30NOV01	1 116321		00
	12 418,978 720	11,124 917 22	11 006,317 83		00	118,599 39	118,599 39	
.. WBIR ..	222	11,000 000 00	2001/12/03 3 330	11 000,000 00	03DEC01 03DEC01	1 123848		00
	11 000,000 000	9,787,800 49	9,765,252 21		00	22,548 28	22,548 28	
.. WBIR ..	318	13,003 052 50	2001/12/04 3 260	13,003 052 50	04DEC01 04DEC01	1 123911		00
	13 003 052 500	11,569,468 13	11,648,130 33		00	-78,662 20	-78,662 20	
.. WBIR ..	235	13,004 230 00	2001/12/05 3 260	13,004 230 00	05DEC01 05DEC01	1 128923		00
	13,004,230 000	11,519 147 01	11,571,164 43		00	-52 017 42	-52 017 42	
.. WBIR ..	244	13,005 407 61	2001/12/06 3 240	13 005 407 61	06DEC01 06DEC01	1 121265		00
	13,005 407 610	11,598,870 57	11,571,563 59		00	27,306 98	27,306 98	
.. WBIR ..	250	13 006,578 10	2001/12/07 3 230	13 006,578 10	07DEC01 07DEC01	1 123028		00
	13,006 578 100	11,581,704 20	11,521,224 96		00	60,477 24	60,477 24	
.. WBIR ..	260	13,007 745 08	2001/12/10 3 240	13 007,745 08	10DEC01 10DEC01	1 125429		00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
13,007,745 080		11,558,032 61	11,600,955 24		00	-42,922 63		-42,922 63
WBIR **	267	13,011,257 17	2001/12/11 3 240	13,011,257 17	11DEC01	11DEC01	1 122712	00
13,011,257 170		11,589,131 65	11,585,870 47		00	3,260 98		3,260 98
WBIR **	270	13,012,428 18	2001/12/12 3 230	13,012,428 18	12DEC01	12DEC01	1 117693	00
13,012,428 180		11,642,220 34	11,586,995 94		00	55,224 40		55,224 40
WBIR **	277	13,013,595 68	2001/12/13 3 240	13,013,595 68	13DEC01	13DEC01	1 113896	00
13,013,595 680		11,682,953 96	13,013,595 68		00	-1,330,641 72		-1,330,641 72
WBIR **	281	26,630,712 36	2001/12/14 3 260	26,630,712 36	14DEC01	14DEC01	1 105950	00
26,630,712 360		24,079,490 36	23,868,026 19		00	211,464 17		211,464 17
WBIR **	281	-26,630,712 36	-26,630,712 36		14DEC01	14DEC01	1 105950	00
-26,630,712 360		-24,079,490 36	23,868,026 19		00	-211,464 17		-211,464 17
WBIR **	319	13,014,766 90	2001/12/17 3 260	13,014,766 90	14DEC01	14DEC01	1 105950	00
13,014,766 900		11,767,952 35	11,444,312 79		00	123,639 56		123,639 56
WBIR **	320	13,615,945 46	2001/12/17 3 260	13,615,945 46	17DEC01	17DEC01	1 106195	00
13,615,945 460		12,308,811 25	12,223,713 40		00	85,097 85		85,097 85
WBIR **	321	13,619,644 46	2001/12/18 3 270	13,619,644 46	18DEC01	18DEC01	1 108525	00
13,619,644 460		12,286,276 32	12,314,882 64		00	-28,606 32		-28,606 32
WBIR **	295	13,620,881 58	2001/12/19 3 270	13,620,881 58	19DEC01	19DEC01	1 111358	00
13,620,881 580		12,256,070 12	12,313,273 50		00	-57,203 38		-57,203 38
WBIR **	354	13,622,118 81	2001/12/20 3 270	13,622,118 81	20DEC01	20DEC01	1 114268	00
13,622,118 810		12,225,181 80	12,288,508 43		00	-63,326 63		-63,326 63
WBIR **	322	13,623,356 15	2001/12/21 3 290	13,623,356 15	21DEC01	21DEC01	1 127586	00
13,623,356 150		12,081,877 70	13,623,356 15		00	-1,541,478 45		-1,541,478 45
WBIR **	343	13,624,601 17	2001/12/24 3 000	13,624,601 17	24DEC01	24DEC01	1 139731	00
13,624,601 170		11,954,225 31	12,227,400 56		00	-273,175 25		-273,175 25

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIR **	348	27,249,202 34	2001/12/27 3 230	27,249,202 34	27DEC01	27DEC01	1 130838	00
27,249,202 340		24,096,460 58	24,454,801 12		00	-358,332 54		-358,332 54
WBIR **	348	-27,249,202 34	-27,249,202 34		27DEC01	27DEC01	1 130838	00
-27,249,202 340		-24,096,460 58	-24,454,801 12		00	358,332 54		358,332 54
WBIR **	349	7,128,007 32	2001/12/27 3 260	7,128,007 32	27DEC01	27DEC01	1 130838	00
7,128,007 320		6,303,296 60	6,321,475 54		00	-18,178 94		-18,178 94
WBIR **	352	7,129,943 72	2001/12/28 3 350	7,129,943 72	28DEC01	28DEC01	1 132888	04
7,129,943 720		6,293,599 83	6,255,812 78		04	37,787 09		37,787 05
WBIR **	354	7,000,000 00	2001/12/31 3 830	7,000,000 00	31DEC01	31DEC01	1 123406	00
7,000,000 000		6,231,050 93	6,190,099 73		00	40,951 20		40,951 20
99LSGU005 TOTAL		929,813,145 34	929,813,145 40		- 04 S			- 04 S
-----		815,096,505 81	817,876,488 14		- 04 S	-2,779,982 29		-2,779,982 33 S
GERMANY TOTAL		00	00		00	00		00
-----		00	00		00	00		00
		00	00		00	00		00
		00	00		00	00		00
		1 060,829,323 14	1 060,813,145 40		14,177 74 S			14,177 74 S
		932 595,980 22	933,283,613 51		14,576 95 S	-702,210 24		-687,633 29 S
UNITED KINGDOM **								
99RLY003 DEUTSCHE BANK AG			2001/06/15 4 510		15JUN01	15JUN01	1 158011	
WBIR **	164	16,041,171 25	16,041,171 25		00			00
16,041,171 250		13,852,347 91	13,694,344 11		00	158 003 80		158,003 80
WBIR **	729	10,000,000 00	2001/10/15 3 900	10,000,000 00	15OCT01	15OCT01	1 101625	00
10,000,000 000		9,077,499 15	9,009,000 89		00	68,498 26		68,498 26
WBIR **	224	2,000,000 00	2001/12/04 3 260	2,000,000 00	04DEC01	04DEC01	1 123911	00
2,000,000 000		1,779,500 33	1,775,505 13		00	3,995 20		3,995 20
WBIR **	224	-2,000,000 00	-2,000,000 00		04DEC01	04DEC01	1 123911	00
-2,000,000 000		-1,779,500 33	-1,775,505 13		00	3,995 20		3,995 20

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	CURR GN/LS	
.. WBIR ..	291 13 619,644 46	2001/12/18 3 270	18DEC01	18DEC01	1 108525		00
13,619,644 460	12 286,276 32	13,619,644 46	00	00	-1 333 368 14		-1,333,368 14
.. WBIR ..	291 -13,619,644 46	-13,619,644 46	18DEC01	18DEC01	1 108525		00
-13 619,644 460	-12,286,276 32	-13,619,644 46	00	00	1,333 368 14		1,333 368 14
99LRLY003 TOTAL	26,041,171 25	26,041 171 25	00 S	00 S			00 S
-----	22,929 847 06	22 703,345 00	00 S	00 S	226,502 06		226,502 06 S
99LWB007 WESTDEUTSCHE LANDESB TIME DEPO 2001/01/29 4 750			29JAN01	29JAN01	1 089020		
.. WBIR ..	169 3,000 000 00	3,000 000 00	00	00			00
3,000 000 000	2,754 750 11	2 765,249 66	00	00	-10 499 55		-10 499 55
.. WBIR ..	173 3,001,187 50	2001/01/30 4 730	30JAN01	30JAN01	1 079273		00
3,001,187 500	2,780,749 17	3,001 187 50	00	00	15,304 75		15,304 75
.. WBIR ..	178 3,001,581 82	2001/01/31 4 750	31JAN01	31JAN01	1 074114		00
3 001,581 820	2,794,472 30	3,001 581 82	00	00	38 269 69		38,269 69
.. WBIR ..	629 9 500,000 00	2001/05/30 4 550	30MAY01	30MAY01	1 165841		00
9 500 000 000	8 148 624 04	9,500 000 00	00	00	475 31		-475 31
.. WBIR ..	636 9 001,200 69	2001/05/31 4 540	31MAY01	31MAY01	1 102522		00
9 001 200 690	7,611 867 42	9 001,200 69	00	00	-85,058 40		-85,058 40
99LWB007 TOTAL	27,503 970 01	27,503 970 01	00 S	00 S			00 S
-----	24,090,463 04	24,132,921 84	00 S	00 S	42,458 82		-42,458 82 S
UNITED KINGDOM TOTL	53,545,141 24	53 545,141 24	00 S	00 S			00 S
-----	47,020 310 10	46,836 266 86	00 S	00 S	184,043 24		184,043 24 S
.. LUXEMBOURG ..							
99LRF002 BAYERISCHE LANDESBAN TIME DEPO 2001/02/05 4 740			05FEB01	05FEB01	1 064056		
.. WBIR ..	212 6,400,000 00	6,400 000 00	00	00			00
6,400 000 000	6,014 721 03	6,008 960 86	00	00	5,760 17		5,760 17
.. WBIR ..	212 -6,400,000 00	-6,400 000 00	05FEB01	05FEB01	1 064056		00
-6 400,000 000	-6,014,721 03	-6 008,960 86	00	00	5,760 17		-5,760 17
.. WBIR ..			05FEB01	05FEB01	1 064056		

W62C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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AS-OF DATE 31DEC01

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	GN/LS	GN/LS	NET BAS SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE	BASE	CURR GN/LS	
.. WBIR ..	226 6,400,000 00	6,400 000 00	00	00			00
6 400 000 000	6,014,721 03	6 008,960 86	00	00	5,760 17		5,760 17
.. WBIR ..	226 -6,400,000 00	-6 400 000 00	05FEB01	05FEB01	1 064056		00
-6,400,000 000	-6,014,721 03	-6 008,960 86	00	00	5,760 17		-5,760 17
.. WBIR ..	227 6,400,000 00	6 400,000 00	05FEB01	05FEB01	1 064056		00
6,400,000 000	6 014,721 03	6 008,960 86	00	00	5,760 17		5,760 17
.. WBIR ..	227 -6,400,000 00	-6 400 000 00	05FEB01	05FEB01	1 064056		00
-6 400,000 000	-6 014,721 03	-6 008,960 86	00	00	-5 760 17		-5,760 17
.. WBIR ..	353 6,400,000 00	6 400,000 00	05FEB01	05FEB01	1 064056		00
6,400,000 000	6,014 721 03	6 008,960 86	00	00	5,760 17		5,760 17
.. WBIR ..	304 6,200,000 00	2001/03/12 4 800	12MAR01	12MAR01	1 075038		00
6,200,000 000	5 767,238 00	6,200 000 00	00	00	15,190 22		15,190 22
.. WBIR ..	304 -6,200,000 00	-6 200,000 00	12MAR01	12MAR01	1 075038		00
-6,200,000 000	-5,767,238 00	-5 752,047 78	00	00	-15,190 22		-15,190 22
.. WBIR ..	346 3,100 000 00	3,100 000 00	12MAR01	12MAR01	1 075038		00
3 100 000 000	2,883,619 00	2,876 023 89	00	00	7,595 11		7,595 11
.. WBIR ..	346 -3,100,000 00	-3,100,000 00	12MAR01	12MAR01	1 075038		00
-3,100,000 000	-2,883,619 00	-2,876,023 89	00	00	-7,595 11		-7,595 11
.. WBIR ..	354 3,100,000 00	3,100 000 00	12MAR01	12MAR01	1 075038		00
3,100,000 000	2,902,222 99	2 876 023 89	20,000 00	18,603 99	7,595 11		20,000 00
.. WBIR ..	354 -3,100,000 00	-3 100,000 00	12MAR01	12MAR01	1 075038		00
-3,100,000 000	-2 902,222 99	2,876,023 89	-20,000 00	-18 603 99	-7,595 11		-20,000 00
.. WBIR ..	555 3,100,000 00	3,100 000 00	12MAR01	12MAR01	1 075038		00
3,100,000 000	2,883,619 00	2,876 023 89	00	00	7,595 11		7,595 11
.. WBIR ..	788 3,150 000 00	2001/05/21 4 520	21MAY01	21MAY01	1 140966		00
3,150,000 000	2,760 855 04	3,150 000 00	00	00	-20,123 05		-20,123 05

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL BASE	STL DT LOCAL BASE	SELL RATE CURR GN/L	NET SECTY NET BAS	GN/L	GN/L
WBIR **	CXL 788		-3,150,000 00	-2,760,855 04		-3,150,000 00	21MAY01	21MAY01	1 140966		00	00
	-3,150,000 000					-2,780,978 11	00		20,123 05		20,123 05	00
WBIR **	792		3,150,000 00	2,760 855 04		3,150,000 00	21MAY01	21MAY01	1 140966		00	00
	3,150,000 000					2,780,978 11	00		-20,123 05		-20,123 05	00
WBIR **	582		3,151,186 50	2,727,825 29	2001/05/22	4 520	22MAY01	22MAY01	1 155201		00	00
	3,151,186 500					2,745 000 78	00		-37,183 49		-37,183 49	00
WBIR **	CXL 582		3,151,186 50	-2,727,825 29		-3,151,186 50	22MAY01	22MAY01	1 155201		00	00
	-3,151,186 500					-2,745,000 78	00		37,183 49		37,183 49	00
WBIR **	754		3,151,186 50	2,727 825 29		3,151,186 50	22MAY01	22MAY01	1 155201		00	00
	3,151,186 500					2,745,000 78	00		-37,183 49		-37,183 49	00
WBIR **	CXL 754		3,151,186 50	-2,727,825 29		-3,151,186 50	22MAY01	22MAY01	1 155201		00	00
	-3,151 186 500					-2,745 000 78	00		37,183 49		37,183 49	00
WBIR **	789		3,151,186 50	2 727,833 21		3,151,186 50	22MAY01	22MAY01	1 155201		00	00
	3,151,186 500					2 745,000 78	00		37 175 57		-37,175 57	00
WBIR **	CXL 789		-3,151,186 50	-2 727,833 21		-3,151,186 50	22MAY01	22MAY01	1 155201		00	00
	-3,151,186 500					-2,745,000 78	00		37,175 57		37,175 57	00
WBIR **	793		3,151,186 50	2,727,833 21		3,151,186 50	22MAY01	22MAY01	1 155201		00	00
	3,151,186 500					2,745,000 78	00		-37,175 57		-37,175 57	00
WBIR **	588		3,151,582 15	2,709 884 85	2001/05/23	4 510	23MAY01	23MAY01	1 162994		00	00
	3,151,582 150					2 762,205 14	00		-52,318 29		-52,318 29	00
WBIR **	CXL 588		-3,151,582 15	-2,709,884 85		-3,151,582 15	23MAY01	23MAY01	1 162994		00	00
	-3,151,582 150					-2,762,205 14	00		52,318 29		52,318 29	00
WBIR **	755		3,151,582 15	2,709,884 85		3,151,582 15	23MAY01	23MAY01	1 162994		00	00
	3,151,582 150					2,762,205 14	00		-52,318 29		-52 318 29	00
WBIR **	CXL 755		-3,151,582 15			-3,151,582 15	23MAY01	23MAY01	1 162994		00	00
							00					00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL BASE	PRINCIPAL PRINCIPAL NET	NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST	TRD DT LOCAL BASE	STL DT LOCAL BASE	SELL RATE CURR GN/L	NET SECTY NET BAS	GN/L	GN/L
	-3,151,582 150		-2,709,884 85			-2,762,205 14	00		52,318 29		52,318 29	00
WBIR **	790		3,151,582 15	2,709,892 46		3,151,582 15	23MAY01	23MAY01	1 162994		00	00
	3,151,582 150					2,762,205 14	00		-52,312 68		-52,312 68	00
WBIR **	CXL 790		-3,151,582 15	-2,709,892 46		-3,151,582 15	23MAY01	23MAY01	1 162994		00	00
	-3,151,582 150					-2,762,205 14	00		52,312 68		52,312 68	00
WBIR **	791		3,151,582 15	2,709,892 46		3,151 582 15	23MAY01	23MAY01	1 162994		00	00
	3,151,582 150					2,762,205 14	00		-52,312 68		-52,312 68	00
WBIR **	618		7,600 000 00	6,498,759 25	2001/05/29	4 530	29MAY01	29MAY01	1 169454		00	00
	7,600,000 000					6,515,099 17	00		-16 339 92		-16,339 92	00
WBIR **	CXL 618		-7,600 000 00	-6,498,759 25		-7,600 000 00	29MAY01	29MAY01	1 169454		00	00
	-7,600,000 000					-6,515,099 17	00		16,339 92		16,339 92	00
WBIR **	756		7,600,000 00	6,498,759 25		7,600,000 00	29MAY01	29MAY01	1 169454		00	00
	7,600,000 000					6,515,099 17	00		-16,339 92		-16,339 92	00
WBIR **	CXL 756		-7,600,000 00	-6,498,759 25		-7,600,000 00	29MAY01	29MAY01	1 169454		00	00
	7,600 000 000					-6,515,099 17	00		16,339 92		16,339 92	00
WBIR **	798		7,600 000 00	6,498,768 29		7,600,000 00	29MAY01	29MAY01	1 169454		00	00
	7,600,000 000					6,515,099 17	00		-16 330 88		-16,330 88	00
WBIR **	124		16,000 000 00	13,530 403 66	2001/05/31	4 550	31MAY01	31MAY01	1 182522		00	00
	16,000 000 000					13,681,598 42	00		-151,194 76		-151,194 76	00
WBIR **	635		16,000,000 00	13,530,403 66		16,000 000 00	31MAY01	31MAY01	1 182522		00	00
	16,000,000 000					13,681,598 42	00		-151,194 76		-151,194 76	00
WBIR **	CXL 635		-16,000,000 00	-13,530 403 66		-16,000 000 00	31MAY01	31MAY01	1 182522		00	00
	-16,000 000 000					-13 681,598 42	00		151,194 76		151,194 76	00
WBIR **	757		16,000 000 00	13,530,403 66		16,000,000 00	31MAY01	31MAY01	1 182522		00	00
	16,000,000 000					13,681,598 42	00		151,194 76		151,194 76	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
.. WBIR ..	CXL 757	-16.000 000 00	-16.000 000 00	-16.000 000 00	31MAY01	31MAY01	1 182522	00
-16.000 000 000		-13.530 403 44	-13.681 598 42		00		151,194 74	151,194 74
.. WBIR ..	799	1.600 000 00	1 600 000 00	1 600 000 00	31MAY01	31MAY01	1 182522	00
1.600 000 000		1 353 040 37	1 368 159 84		00		-15,119 47	-15,119 47
.. WBIR ..	CXL 799	-1.600 000 00	-1.600 000 00	-1.600 000 00	31MAY01	31MAY01	1 182522	00
-1.600 000 000		-1.353 040 37	-1.368 159 84		00		15,119 47	15,119 47
.. WBIR ..	007	16 002 022 22	2001/06/01 16 002 022 22	4 620	01JUN01	01JUN01	1 182872	00
16.002 022 220		13 528 109 22	13 725 732 94		00		-197,623 72	-197,623 72
.. WBIR ..	CXL 007	-16 002 022 22	-16 002 022 22	-16 002 022 22	01JUN01	01JUN01	1 182872	00
-16.002 022 220		13 528 109 22	13 725 732 94		00		197 623 72	197 623 72
.. WBIR ..	077	16 002 022 22	16 002 022 22	16 002 022 22	01JUN01	01JUN01	1 182872	00
16 002 022 220		13 528 109 74	13 725 732 94		00		-197,623 20	-197 623 20
.. WBIR ..	CXL 077	-16 002 022 22	-16 002 022 22	-16 002 022 22	01JUN01	01JUN01	1 182872	00
-16 002 022 220		13 528 109 74	13 725 732 94		00		197,623 20	197,623 20
.. WBIR ..	125	16 002 022 22	16 002 022 22	16 002 022 22	01JUN01	01JUN01	1 182872	00
16.002 022 220		13 528 109 22	13 725 732 94		00		-197,623 72	-197,623 72
.. WBIR ..	645	16 002 022 22	16 002 022 22	16 002 022 22	01JUN01	01JUN01	1 182872	00
16.002 022 220		13 528 109 74	13 725 732 94		00		-197,623 20	-197 623 20
.. WBIR ..	CXL 645	-16 002 022 22	-16 002 022 22	-16 002 022 22	01JUN01	01JUN01	1 182872	00
-16.002 022 220		13 528 109 74	13 725 732 94		00		197,623 20	197,623 20
.. WBIR ..	052	16 004 075 81	2001/06/04 16 004 075 81	4 520	04JUN01	04JUN01	1 183502	00
16.004 075 810		13 522 657 82	13 533 850 37		00		-11,192 55	-11,192 55
.. WBIR ..	CXL 052	-16 004 075 81	-16 004 075 81	-16 004 075 81	04JUN01	04JUN01	1 183502	00
-16.004 075 810		13 522 657 82	13 533 850 37		00		-11,192 55	11,192 55
.. WBIR ..	064	16 004 075 81	16 004 075 81	16 004 075 81	04JUN01	04JUN01	1 183502	00

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.. WBIR ..	14 004 075 810	13 522 657 82	13 533 850 37		00		-11,192 55	-11,192 55
.. WBIR ..	CXL 064	-16 004 075 81	-16 004 075 81	-16 004 075 81	04JUN01	04JUN01	1 183502	00
-16 004 075 810		13 522 657 82	13 533 850 37		00		11,192 55	11,192 55
.. WBIR ..	107	16 004 075 81	16 004 075 81	16 004 075 81	04JUN01	04JUN01	1 183502	00
16 004 075 810		13 522 643 65	13 533 850 37		00		-11,206 72	-11,206 72
.. WBIR ..	CXL 107	-16 004 075 81	-16 004 075 81	-16 004 075 81	04JUN01	04JUN01	1 183502	00
-16 004 075 810		13 522 643 65	13 533 850 37		00		11 206 72	11,206 72
.. WBIR ..	126	16 004 075 81	16 004 075 81	16 004 075 81	04JUN01	04JUN01	1 183502	00
16 004 075 810		13 522 553 83	13 533 850 37		00		-11,296 54	-11,296 54
.. WBIR ..	059	16 010 104 01	2001/06/05 16 010 104 01	4 520	05JUN01	05JUN01	1 175710	00
16 010 104 010		13 617 408 03	13 534 942 08		00		82 465 95	82,465 95
.. WBIR ..	CXL 059	-16 010 104 01	-16 010 104 01	-16 010 104 01	05JUN01	05JUN01	1 175710	00
-16 010 104 010		13 617 408 03	13 534 942 08		00		-82,465 95	-82 465 95
.. WBIR ..	065	16 010 104 01	16 010 104 01	16 010 104 01	05JUN01	05JUN01	1 175710	00
16 010 104 010		13 617 408 03	13 534 942 08		00		82,465 95	82 465 95
.. WBIR ..	CXL 065	-16 010 104 01	-16 010 104 01	-16 010 104 01	05JUN01	05JUN01	1 175710	00
-16 010 104 010		13 617 408 03	13 534 942 08		00		-82,465 95	-82 465 95
.. WBIR ..	108	16 010 104 01	16 010 104 01	16 010 104 01	05JUN01	05JUN01	1 175710	00
16 010 104 010		13 617 392 05	13 534 942 08		00		82,449 97	82,449 97
.. WBIR ..	CXL 108	-16 010 104 01	-16 010 104 01	-16 010 104 01	05JUN01	05JUN01	1 175710	00
-16 010 104 010		13 617 392 05	13 534 942 08		00		-82,449 97	-82,449 97
.. WBIR ..	127	16 010 104 01	16 010 104 01	16 010 104 01	05JUN01	05JUN01	1 175710	00
16 010 104 010		13 617 373 35	13 534 942 08		00		82,431 27	82,431 27
.. WBIR ..	717	16 010 104 01	16 010 104 01	16 010 104 01	05JUN01	05JUN01	1 175710	00
16 010 104 010		13 617 392 05	13 534 942 08		00		82 449 97	82,449 97

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIR **	CXL 717	-16,010,104 01	-16,010,104 01	-16,010,104 01	05JUN01	05JUN01 1 175710	00
	-16,010,104 010	-13,617,392 05	-13,534,942 08	-13,534,942 08	00	-82,449 97	-82 449 97
WBIR **	060	16,012,114 17	16,012,114 17	16,012,114 17	2001/06/06 4 510	06JUN01 1 183012	00
	16,012,114 170	13,535,044 94	13,529,435 67	13,529,435 67	00	5,609 27	5 609 27
WBIR **	CXL 060	-16,012,114 17	-16,012,114 17	-16,012,114 17	06JUN01	06JUN01 1 183012	00
	-16,012,114 170	-13,535,044 94	-13,529,435 67	-13,529,435 67	00	-5,609 27	-5,609.27
WBIR **	066	16,012,114 17	16,012,114 17	16,012,114 17	06JUN01	06JUN01 1 183012	00
	16,012 114 170	13,535,044 94	13,529,435 67	13,529,435 67	00	5,609 27	5 609.27
WBIR **	CXL 066	-16,012,114 17	-16,012,114 17	-16,012,114 17	06JUN01	06JUN01 1 183012	00
	-16,012,114 170	-13,535,044 94	-13,529,435 67	-13,529,435 67	00	-5,609 27	-5,609 27
WBIR **	109	16,012,114 17	16,012,114 17	16,012,114 17	06JUN01	06JUN01 1 183012	00
	16 012,114 170	13 535,039 52	13,529,435 67	13,529,435 67	00	5 603 85	5 603 85
WBIR **	CXL 109	-16,012,114 17	-16,012,114 17	-16,012,114 17	06JUN01	06JUN01 1 183012	00
	-16,012,114 170	-13,535,039 52	-13,529,435 67	-13,529,435 67	00	-5,603 85	-5,603 85
WBIR **	137	16,012,114 17	16,012,114 17	16,012,114 17	06JUN01	06JUN01 1 183012	00
	16,012,114 170	13,535,010 34	13,529,435 67	13,529,435 67	00	5,574 67	5,574 67
WBIR **	718	16,012,114 17	16,012,114 17	16,012,114 17	06JUN01	06JUN01 1 183012	00
	16,012,114 170	13 535,039 52	13 529,435 67	13 529,435 67	00	5,603 85	5 603 85
WBIR **	CXL 718	-16,012,114 17	-16,012,114 17	-16,012,114 17	06JUN01	06JUN01 1 183012	00
	-16,012,114 170	-13,535,039 52	-13,529,435 67	-13,529,435 67	00	-5,603 85	-5,603 85
WBIR **	061	16,014,120 13	16,014,120 13	16,014,120 13	2001/06/07 4 510	07JUN01 1 175572	00
	16,014,120 130	13,622,423 06	13 620 807 96	13 620 807 96	00	1,615 10	1,615 10
WBIR **	CXL 061	-16,014,120 13	-16,014,120 13	-16,014,120 13	07JUN01	07JUN01 1 175572	00
	-16,014,120 130	-13,622 423 06	-13 620 807 96	-13 620 807 96	00	-1,615 10	-1,615 10
WBIR **	067	16,014,120 13	16,014,120 13	16,014,120 13	07JUN01	07JUN01 1 175572	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	16,014,120 130	13 622,423 06	13 620,807 96	13 620,807 96	00	1,615 10	1,615 10
WBIR **	CXL 067	-16,014,120 13	-16,014,120 13	-16,014,120 13	07JUN01	07JUN01 1 175572	00
	-16,014,120 130	-13,622,423 06	-13,620,807 96	-13,620,807 96	00	-1,615 10	-1,615 10
WBIR **	110	16,014,120 13	16,014,120 13	16,014,120 13	07JUN01	07JUN01 1 175572	00
	16,014,120 130	13,622,406 90	13,620,807 96	13,620,807 96	00	1,598 94	1,598 94
WBIR **	CXL 110	-16,014,120 13	-16,014,120 13	-16,014,120 13	07JUN01	07JUN01 1 175572	00
	-16,014,120 130	-13,622,406 90	-13,620,807 96	-13,620,807 96	00	-1,598 94	-1 598 94
WBIR **	138	16,014,120 13	16,014,120 13	16,014,120 13	07JUN01	07JUN01 1 175572	00
	16,014,120 130	13,622,388 45	13,620,807 96	13,620,807 96	00	1,580 49	1,580 49
WBIR **	719	16,014,120 13	16,014,120 13	16,014,120 13	07JUN01	07JUN01 1 175572	00
	16,014 120 130	13,622,406 90	13 620,807 96	13 620,807 96	00	1,598 94	1,598 94
WBIR **	CXL 719	-16,014,120 13	-16,014,120 13	-16,014,120 13	07JUN01	07JUN01 1 175572	00
	-16,014,120 130	-13,622,406 90	-13,620,807 96	-13,620,807 96	00	-1,598 94	-1,598 94
WBIR **	062	16,016,126 34	16,016,126 34	16,016,126 34	2001/06/08 4 490	08JUN01 1 175641	00
	16,016,126 340	13,623,329 85	13,538,431 00	13,538,431 00	00	84,898 85	84 898 85
WBIR **	CXL 062	-16,016,126 34	-16,016,126 34	-16,016,126 34	08JUN01	08JUN01 1 175641	00
	-16,016,126 340	-13,623,329 85	-13,538,431 00	-13,538,431 00	00	-84,898 85	-84,898 85
WBIR **	088	16,016,126 34	16,016,126 34	16,016,126 34	08JUN01	08JUN01 1 175641	00
	16,016,126 340	13,623,329 85	13,538,431 00	13,538,431 00	00	84,898 85	84,898 85
WBIR **	CXL 088	-16,016,126 34	-16,016,126 34	-16,016,126 34	08JUN01	08JUN01 1 175641	00
	-16,016,126 340	-13,623,329 85	13 538,431 00	13 538,431 00	00	-84,898 85	84,898 85
WBIR **	111	16,016,126 34	16,016,126 34	16,016,126 34	08JUN01	08JUN01 1 175641	00
	16,016,126 340	13,623,313 87	13 538,431 00	13 538,431 00	00	84,882 87	84,882 87
WBIR **	CXL 111	-16,016,126 34	-16,016,126 34	-16,016,126 34	08JUN01	08JUN01 1 175641	00
	-16,016,126 340	-13,623,313 87	13,538,431 00	13,538,431 00	00	84,882 87	84,882.87

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIR **	139	16,016,126 34	16,016,126 34		08JUN01	1 175641	00
16,016,126 340		13,423,295 39	13,538,431 00		00	84,864 39	84,864 39
** WBIR **	063	16,018,123 91	16,018,123 91	2001/06/11 4 470	11JUN01	1 186803	00
16,018,123 910		13,494,868 40	13,625,812 72		00	128,944 32	-128,944 32
** WBIR **	CXL 063	-16,018,123 91	-16,018,123 91		11JUN01	1 186803	00
-16,018,123 910		-13,494,868 40	-13,625,812 72		00	128,944 32	128,944 32
** WBIR **	140	16,018,123 91	16,018,123 91		11JUN01	1 186803	00
16,018,123 910		13,494,745 47	13,625,812 72		00	-129,047 25	-129,047 25
** WBIR **	088	16,024,090 66	16,024,090 66	2001/06/12 4 510	12JUN01	1 179037	00
16,024,090 660		13,590,829 35	13,630,088 32		00	-39,258 97	-39,258 97
** WBIR **	CXL 088	-16,024,090 66	-16,024,090 66		12JUN01	1 179037	00
-16,024,090 660		-13,590,829 35	-13,630,088 32		00	39,258 97	39,258 97
** WBIR **	112	16,024,090 66	16,024,090 66		12JUN01	1 179037	00
16,024,090 660		13,590,829 35	13,630,088 32		00	-39,258 97	-39,258 97
** WBIR **	CXL 112	-16,024,090 66	-16,024,090 66		12JUN01	1 179037	00
-16,024,090 660		-13,590,829 35	-13,630,088 32		00	39,258 97	39,258 97
** WBIR **	141	16,024,090 66	16,024,090 66		12JUN01	1 179037	00
16,024,090 660		13,590,805 86	13,630,088 32		00	-39,282 46	-39,282 46
** WBIR **	113	16,026,098 12	16,026,098 12	2001/06/13 4 500	13JUN01	1 171372	00
16,026,098 120		13,681,476 18	13,503,587 47		00	177,888 71	177,888 71
** WBIR **	CXL 113	-16,026,098 12	-16,026,098 12		13JUN01	1 171372	00
-16,026,098 120		-13,681,476 18	-13,503,587 47		00	-177,888 71	-177,888 71
** WBIR **	142	16,026,098 12	16,026,098 12		13JUN01	1 171372	00
16,026,098 120		13,681,463 87	13,503,587 47		00	177,876 40	177,876 40
** WBIR **	143	16,028,101 38	16,028,101 38	2001/06/14 4 500	14JUN01	1 162994	00

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
16,028,101 380		13,781,757 58	13,594,231 04		00	187,526 54	187,526 54
** WBIR **	163	16,030,104 89	16,030,104 89	2001/06/15 4 500	15JUN01	1 158011	00
16,030,104 890		13,842,791 55	13,684,896 76		00	157,894 79	157,894 79
** WBIR **	172	16,032,108 65	16,032,108 65	2001/06/18 4 500	18JUN01	1 161440	00
16,032,108 650		13,803,647 76	13,785,203 23		00	18,444 53	18,444 53
** WBIR **	CXL 172	-16,032,108 65	-16,032,108 65		18JUN01	1 161440	00
-16,032,108 650		-13,803,647 76	-13,785,203 23		00	-18,444 53	-18,444 53
** WBIR **	181	16,032,108 65	16,032,108 65		18JUN01	1 161440	00
16,032,108 650		13,803,647 75	13,785,203 23		00	18,444 52	18,444 52
** WBIR **	327	10,038,120 69	10,038,120 69	2001/06/19 4 510	19JUN01	1 168429	00
10,038,120 690		8,591,136 50	8,668,415 66		00	-77,279 16	-77,279 16
** WBIR **	192	10,038,120 69	10,038,120 69	2001/06/19 5 510	19JUN01	1 168429	00
10,038,120 690		8,591,125 94	8,668,415 66		00	-77,289 72	-77,289 72
** WBIR **	CXL 192	-10,038,120 69	-10,038,120 69		19JUN01	1 168429	00
-10,038,120 690		-8,591,125 94	-8,668,415 66		00	77,289 72	77,289 72
** WBIR **	229	8,350,000 00	8,350,000 00	2001/06/20 4 490	20JUN01	1 175434	00
8,350,000 000		7,103,759 12	7,189,351 15		00	-85,592 03	-85,592 03
** WBIR **	CXL 229	-8,350,000 00	-8,350,000 00		20JUN01	1 175434	00
-8,350,000 000		-7,103,759 12	-7,189,351 15		00	85,592 03	85,592 03
** WBIR **	261	8,349,999 57	8,350,000 00		20JUN01	1 175434	43
8,350,000 000		7,103,758 75	7,189,351 15		43 37	-85,592 03	-85,592 40
** WBIR **	CXL 261	-8,349,999 57	-8,350,000 00		20JUN01	1 175434	43
-8,350,000 000		-7,103,758 75	-7,189,351 15		43 37	85,592 03	85,592 40
** WBIR **	328	8,350,000 00	8,350,000 00		20JUN01	1 175434	00
8,350,000 000		7,103,759 12	7,189,351 15		00	-85,592 03	-85,592 04

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WB1R **	CXL 328	-8,350,000 00	-8,350,000 00	-8,350,000 00	20JUN01	1 175434	00
	-8,350,000 000	-7,103,759 12	-7,103,759 12	-7,103,759 12	00	85,592 03	85,592 03
** WB1R **	338	8,351,041 43	8,350,000 00	8,350,000 00	20JUN01	1 175434	1,041 43
	8,350,000 000	7,104,645 12	7,103,759 12	7,103,759 12	1,041 43 886 00	-85,592 03	-84,706 03
** WB1R **	240	9,352,085 31	2001/06/27 4 500	9,352,085 31	22JUN01	1 166793	00
	9,352,085 310	8,015,205 19	7,956,282 79	7,956,282 79	00	58,922 40	58,922 40
** WB1R **	CXL 240	-9,352,085 31	-9,352,085 31	-9,352,085 31	22JUN01	1 166793	00
	-9,352,085 310	-8,015,205 19	-7,956,282 79	-7,956,282 79	00	-58,922 40	-58,922 40
** WB1R **	249	9,353,254 32	2001/06/25 4 250	9,353,254 32	25JUN01	1 161305	00
	9,353,254 320	8,054,089 43	7,991,884 71	7,991,884 71	00	62,204 72	62,204 72
** WB1R **	CXL 249	-9,353,254 32	-9,353,254 32	-9,353,254 32	25JUN01	1 161305	00
	-9,353,254 320	-8,054,089 43	-7,991,884 71	-7,991,884 71	00	-62,204 72	-62,204 72
** WB1R **	267	9,353,254 32	9,353,254 32	9,353,254 32	25JUN01	1 161305	00
	9,353,254 320	8,054,089 43	7,991,884 71	7,991,884 71	00	62,204 72	62,204 72
** WB1R **	CXL 267	-9,353,254 32	-9,353,254 32	-9,353,254 32	25JUN01	1 161305	00
	-9,353,254 320	-8,054,089 43	-7,991,884 71	-7,991,884 71	00	-62,204 72	-62,204 72
** WB1R **	329	9,353,254 32	9,353,254 32	9,353,254 32	25JUN01	1 161305	00
	9,353,254 320	8,054,134 65	7,991,884 71	7,991,884 71	00	62,249 94	62,249 94
** WB1R **	265	10,000,000 00	2001/06/27 4 520	10,000,000 00	27JUN01	1 160025	00
	10,000,000 000	8,620,503 87	8,611,002 28	8,611,002 28	00	9,501 59	9,501 59
** WB1R **	CXL 265	-10,000,000 00	-10,000,000 00	-10,000,000 00	27JUN01	1 160025	00
	-10,000,000 000	-8,620,503 87	-8,611,002 28	-8,611,002 28	00	-9,501 59	-9,501 59
** WB1R **	330	10,000,000 00	10,000,000 00	10,000,000 00	27JUN01	1 160025	00
	10,000,000 000	8,620,522 20	8,611,002 28	8,611,002 28	00	9,519 92	9,519 92
** WB1R **	267	9,001,255 56	2001/06/28 4 540	9,001,255 56	28JUN01	1 180429	00
					00		

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	1RD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	9,001,255 560	7,625,410 39	7,762,680 99	7,762,680 99	00	-137,270 60	-137,270 60
** WB1R **	CXL 267	-9,001,255 56	-9,001,255 56	-9,001,255 56	28JUN01	1 180429	00
	-9,001,255 560	-7,625,410 39	-7,762,680 99	-7,762,680 99	00	137,270 60	137,270 60
** WB1R **	331	9,001,255 56	9,001,255 56	9,001,255 56	28JUN01	1 180429	00
	9,001,255 560	7,625,410 05	7,762,680 99	7,762,680 99	00	-137,270 94	-137,270 94
** WB1R **	271	9,002,390 72	2001/06/29 4 530	9,002,390 72	29JUN01	1 180011	00
	9,002,390 720	7,629,073 56	7,760,514 40	7,760,514 40	00	-131,440 84	-131,440 84
** WB1R **	CXL 271	-9,002,390 72	-9,002,390 72	-9,002,390 72	29JUN01	1 180011	00
	-9,002,390 720	-7,629,073 56	-7,760,514 40	-7,760,514 40	00	131,440 84	131,440 84
** WB1R **	332	9,002,390 72	9,002,390 72	9,002,390 72	29JUN01	1 180011	00
	9,002,390 720	7,629,073 56	7,760,514 40	7,760,514 40	00	-131,440 84	-131,440 84
** WB1R **	085	2,260,000 00	2001/11/08 3 970	2,260,000 00	08NOV01	1 122146	00
	2,260,000 000	2,013,998 18	2,027,671 43	2,027,671 43	00	-13,673 25	-13,673 25
99LRFAB02 TOTAL		292,776,021 66	292,774,980 23	292,774,980 23	1,041 43 S 886 00 S	-298,324 92	1,041 43 S -297,438 92 S
99LRFB000 RABOBANK		TIME DEPO 2000/12/29 4 780			29DEC00	1 064963	
** WB1R **	156	700,000 00	700,000 00	700,000 00	00	9,204 49	9,204 49
	700,000 000	657,299 83	648,095 34	648,095 34	00		
** WB1R **	040	700,092 94	2001/01/02 5 000	700,092 94	02JAN01	1 056524	00
	700,092 940	662,637 99	648,181 39	648,181 39	00	14,456 60	14,456 60
** WB1R **	043	700,481 88	2001/01/03 4 750	700,481 88	03JAN01	1 055186	00
	700,481 880	663,844 83	648,546 29	648,546 29	00	15,300 54	15,300 54
** WB1R **	055	700,574 30	2001/01/04 4 750	700,574 30	04JAN01	1 058313	00
	700,574 300	661,972 69	663,093 60	663,093 60	00	-1,120 91	-1,120 91
** WB1R **	056	700,666 74	2001/01/05 4 790	700,666 74	05JAN01	1 048548	00
	700,666 740	668,225 72	664,022 02	664,022 02	00	4,203 70	4,203 70

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT LOCAL SECY GN/LN BASE CURR GN/LN	SELL RATE LOCAL SECY GN/LN BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
WBIR **	059	700,759 97	2001/01/08	4 780	08JAN01	08JAN01	1 054018	00
	700,759 970	664,846 30		700,759 97	00		732 15	732 15
WBIR **	081	2 000 000 00	2001/01/10	4 740	10JAN01	10JAN01	1 065246	00
	2,000,000 000	1,877,500 60		2,000,000 00	00		-20,000 20	-20 000 20
WBIR **	206	2,700 000 00	2001/01/24	4 590	24JAN01	24JAN01	1 080030	00
	2,700,000 000	2,499 928 80		2,700,000 00	00		-31,590 97	-31 590 97
WBIR **	155	2,700,344 25	2001/01/25	4 740	25JAN01	25JAN01	1 084893	00
	2,700,344 250	2 489,042 01		2,700,344 25	00		-46,175 89	-46,175 89
WBIR **	162	2,700,699 80	2001/01/26	4 720	26JAN01	26JAN01	1 085246	00
	2 700,699 800	2 488,560 81		2 700,699 80	00		-12,018 49	-12 018 49
WBIR **	172	3 300,000 00	2001/01/30	4 730	30JAN01	30JAN01	1 079273	00
	3 300 000 000	3,057,413 78		3,300 000 00	00		16,828 56	16,828 56
WBIR **	177	3,300 433 58	2001/01/31	4 750	31JAN01	31JAN01	1 074114	00
	3 300,433 580	3,072,703 25		3,300,433 58	00		42,080 00	42 080 00
WBIR **	213	2,000,000 00	2001/02/06	4 740	06FEB01	06FEB01	1 074749	00
	2,000,000 000	1 860,899 61		2,000,000 00	00		-10,601 27	-10,601 27
WBIR **	242	2,000,263 33	2001/02/07	4 720	07FEB01	07FEB01	1 071754	00
	2,000,263 330	1 866 351 68		2 000,263 33	00		5,207 05	5 207 05
WBIR **	219	2,000,525 59	2001/02/08	4 740	08FEB01	08FEB01	1 088672	00
	2,000,525 590	1,837,583 40		2,000 525 59	00		-23,805 25	-23,805 25
WBIR **	257	2,100 000 00	2001/02/27	4 750	27FEB01	27FEB01	1 095410	00
	2,100 000 000	1,917,090 40		2,100 000 00	00		7,035 78	7,035 78
WBIR **	262	1,300,000 00	2001/03/02	4 790	02MAR01	02MAR01	1 069747	00
	1 300,000 000	1,215,240 61		1,300 000 00	00		18,655 48	18,655 48
WBIR *	267	1 300,172 97	2001/03/05	4 770	05MAR01	05MAR01	1 076368	00
				1,300,172 97	00			

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LN BASE SECY GN/LN	STL DT LOCAL SECY GN/LN BASE CURR GN/LN	SELL RATE LOCAL SECY GN/LN BASE CURR GN/LN	NET SECY GN/LN NET BAS SECY GN/LN
WB2C		1,300,172 970		1,208,056 26	00		-130 19	-130 19
WBIR **	271	1,300 689 79	2001/03/06	4 770	06MAR01	06MAR01	1 073537	00
	1,300,689 790	1,211,592 88		1,300 689 79	00		-4,292 55	-4,292 55
WBIR **	284	1,300,689 79		1,300,689 79	06MAR01	06MAR01	1 073537	00
	1,300,689 790	1,211,592 88		1,215 885 43	00		-4 292 55	-4,292 55
WBIR **	284	1 300 689 79		-1,300,689 79	06MAR01	06MAR01	1 073537	00
	-1,300,689 790	-1,211,592 88		-1,215,885 43	00		4,292 55	4,292 55
WBIR **	305	1 300 689 79		1,300 689 79	06MAR01	06MAR01	1 073537	00
	1,300,689 790	1,211,592 88		1,215,885 43	00		-4,292 55	-4,292 55
WBIR **	305	1,300 689 79		-1,300 689 79	06MAR01	06MAR01	1 073537	00
	-1,300,689 790	-1,211,592 88		-1 215 885 43	00		4,292 55	4 292 55
WBIR **	285	1 300 862 13	2001/03/07	4 760	07MAR01	07MAR01	1 077993	00
	1,300,862 130	1 206 744 51		1,300 862 13	00		-1 821 83	-1 821 83
WBIR **	286	1,301,034 13	2001/03/08	4 770	08MAR01	08MAR01	1 077877	00
	1,301,034 130	1 207 033 95		1 301,034 13	00		-4,879 69	-4 879 69
WBIR *	294	1 601 206 52	2001/03/09	4 790	09MAR01	09MAR01	1 073364	00
	1,601 206 520	1 491,764 69		1 601,206 52	00		6 405 77	6,405 77
WBIR **	312	3,100 000 00	2001/03/13	4 810	13MAR01	13MAR01	1 092777	00
	3,100,000 000	2,836,809 34		3 100,000 00	00		51,306 90	-51,306 90
WBIR *	320	3 100 414 19	2001/03/14	4 790	14MAR01	14MAR01	1 094631	00
	3,100 414 190	2 832 382 96		3,100,414 19	00		51,621 32	-51,621 32
WBIR **	335	2,000 000 00	2001/03/15	4 770	15MAR01	15MAR01	1 105828	00
	2 000,000 000	1 808 599 53		2,000 000 00	00		-21,600 04	-21 600 04
WBIR **	345	2,500 000 00	2001/03/19	4 750	19MAR01	19MAR01	1 112533	00
	2,500,000 000	2,247 124 35		2,500,000 00	00		-13,625 06	-13,625 06

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE SECTY GN/L	BASE SECTY GN/L	BASE SECTY GN/L
WBIR **	416	8,000,000 00	2001/04/05	4 770	05APR01	05APR01	1 114144
8,000,000 000	7,180,400 38	8,000,000 00	8,000,000 00	00	00	38.002 39	38.002 39
WBIR **	441	2,001,060 00	2001/04/06	4 750	06APR01	06APR01	1 110679
2,001,060 000	1,801,654 66	2,001,060 00	2,001,060 00	00	00	-1,408 98	-1,408 98
WBIR **	446	4,001,324 03	2001/04/09	4 740	09APR01	09APR01	1 109447
4 001,324 030	3,604,593 22	4,001,324 03	4,001,324 03	00	00	15,204 65	15,204 65
WBIR **	453	4 002,904 55	2001/04/10	4 740	10APR01	10APR01	1 124796
4,002,904 550	3,558,782 70	4,002,904 55	4,002,904 55	00	00	-45,233 00	-45,233 00
WBIR **	527	1,500,000 00	2001/05/08	4 790	08MAY01	08MAY01	1 129943
1,500,000 000	1,327,500 59	1,500,000 00	1,500,000 00	00	00	-6,149 26	-6,149 26
WBIR **	619	16,000,000 00	2001/05/29	4 560	29MAY01	29MAY01	1 169454
16 000,000 000	13,681 598 42	16,000,000 00	16,000,000 00	00	00	-34,399 83	-34,399 83
WBIR **	627	16,008,106 67	2001/05/30	4 550	30MAY01	30MAY01	1 165841
16 008,106 670	13,730,951 88	16,008,106 67	16,008,106 67	00	00	-800 93	-800 93
WBIR **	644	10,500,000 00	2001/06/01	4 625	01JUN01	01JUN01	1 182872
10,500,000 000	8 876,700 10	10,500,000 00	10,500,000 00	00	00	-129,673 84	-129,673 84
WBIR **	653	10,501,348 96	2001/06/04	4 520	04JUN01	04JUN01	1 183502
10,501,348 960	8,873,114 47	10,501,348 96	10,501,348 96	00	00	-7,353 48	-7,353 48
WBIR **	720	10,505,304 47	2001/06/05	4 520	05JUN01	05JUN01	1 175710
10,505,304 470	8,935 285 46	10,505,304 47	10,505,304 47	00	00	54,100 96	54,100 96
WBIR **	721	10,506,623 47	2001/06/06	4 500	06JUN01	06JUN01	1 183012
10,506,623 470	8,881,248 43	10,506,623 47	10,506,623 47	00	00	3,677 06	3,677 06
WBIR **	722	10 507,936 80	2001/06/07	4 490	07JUN01	07JUN01	1 175572
10 507,936 800	8,938,573 56	10 507,936 80	10 507,936 80	00	00	1,049 17	1,049 17
WBIR **	758	10,509,247 37	2001/06/08	4 470	08JUN01	08JUN01	1 175641
		10,509,247 37	10,509,247 37	00	00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/L
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECTY GN/L	BASE SECTY GN/L	BASE CURR GN/L	NET BAS SECTY GN/L
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECTY GN/L	BASE SECTY GN/L	BASE SECTY GN/L	BASE SECTY GN/L
10,509,247 370	8,939,163 72	8,883,466 41		00		55,697 31	55,697 31
WBIR **	078	10,510,552 27	2001/06/11	4 450	11JUN01	11JUN01	1 186803
10,510,552 270	8,856,189 50	10,510,552 27	10,510,552 27	00	00	-84,608 91	-84,608 91
WBIR **	089	10 514,449 93	2001/06/12	4 500	12JUN01	12JUN01	1 179037
10,514,449 930	8,917,828 64	10,514,449 93	10,514,449 93	00	00	-25,760 37	-25,760 37
WBIR **	114	10 515,764 24	2001/06/13	4 500	13JUN01	13JUN01	1 171372
10,515,764 240	8,977,305 45	10,515,764 24	10,515,764 24	00	00	116,724 34	116,724 34
WBIR **	146	10,517,078 71	2001/06/14	4 490	14JUN01	14JUN01	1 162994
10,517,078 710	9,043,106 59	10,517,078 71	10,517,078 71	00	00	123,048 35	123,048 35
WBIR **	CXL 146	-10,517,078 71	-10,517,078 71	14JUN01	14JUN01	1 162994	
-10,517,078 710	-9,043,106 59	8,920,058 24	8,920,058 24	00	00	-123,048 35	-123,048 35
WBIR **	173	10,517,078 71	10,517,078 71	14JUN01	14JUN01	1 162994	
10,517,078 710	9,043,106 59	8,920,058 24	8,920,058 24	00	00	123,048 35	123,048 35
WBIR **	185	10,519,702 30	2001/06/18	4 490	18JUN01	18JUN01	1 161440
10,519,702 300	9,057,485 40	10,519,702 30	10,519,702 30	00	00	12,122 91	12,122 91
WBIR **	399	2,000,000 00	2001/07/16	4 510	16JUL01	16JUL01	1 169454
2,000,000 000	1,710,199 81	2,000,000 00	2,000,000 00	00	00	4,099 48	4,099 48
WBIR **	411	1,000,000 00	2001/07/24	4 400	24JUL01	24JUL01	1 142531
1,000,000 000	875,249 77	1,000,000 00	1,000,000 00	00	00	3,599 41	3,599 41
WBIR **	414	1,000,122 22	2001/07/25	4 500	25JUL01	25JUL01	1 136622
1,000,122 220	879,907 50	1,000,122 22	1,000,122 22	00	00	12,251 23	12,251 23
WBIR **	416	1,000,247 24	2001/07/26	4 480	26JUL01	26JUL01	1 140836
1,000,247 240	876,766 90	1,000,247 24	1,000,247 24	00	00	1,300 73	1,300 73
WBIR **	422	7 000,371 72	2001/07/27	4 500	27JUL01	27JUL01	1 143053
7,000,371 720	6,124,275 71	7,000,371 72	7,000,371 72	00	00		

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	
SH SELL/BTC	LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL	SECY GN/LS	BASE CURR GN/LS	NET SECY GN/LS
SHARES/PAR	BASE	BASE	BASE	BASE	GN/LS	GN/LS	NET BAS SECY GN/LS
12,601,312	500	11,467,821	55	11,569,891	39	00	-102,069 84
.. WBIR ..	644	13,800,000 00	2001/10/01	3 840	01OCT01	01OCT01	1 091286
13,800,000 000	000	12,645,630 93	13,800,000 00	00	00	86,944 10	86,944 10
.. WBIR ..	651	14,300,000 00	2001/10/02	3 740	02OCT01	02OCT01	1 092717
14,300,000 000	000	13,086,645 49	14,300,000 00	00	00	72 933 77	72 933 77
.. WBIR ..	654	7,500,000 00	2001/10/03	3 740	03OCT01	03OCT01	1 088791
7,500,000 000	000	6,888,374 35	7,500,000 00	00	00	15,748 84	15,748 84
.. WBIR ..	667	6,750,000 00	2001/10/04	3 700	04OCT01	04OCT01	1 093553
6,750,000 000	000	6,172,540 33	6,750,000 00	00	00	-26,996 59	26,996 59
.. WBIR ..	668	7,500,779 17	2001/10/04	3 750	04OCT01	04OCT01	1 093553
7,500,779 170	170	6,859,090 66	7,500,779 17	00	00	-5,247 65	-5,247 65
.. WBIR ..	679	7,250,000 00	2001/10/08	3 720	08OCT01	08OCT01	1 089087
7,250,000 000	000	6,656,952 11	7,250,000 00	00	00	27,186 57	27,186 57
.. WBIR ..	687	7,252,247 50	2001/10/09	3 680	09OCT01	09OCT01	1 092457
7,252,247 500	500	6,637,258 99	7,252,247 50	00	00	-13,415 09	-13,415 09
.. WBIR ..	710	7,252,988 84	2001/10/10	3 680	10OCT01	10OCT01	1 096672
7,252,988 840	840	6,613,435 47	7,252,988 84	00	00	-46,060 99	46,060 99
.. WBIR ..	716	7,253,730 26	2001/10/11	3 720	11OCT01	11OCT01	1 110001
7,253,730 260	260	6,534,886 24	7,253,730 26	00	00	-103,729 78	-103,729 78
.. WBIR ..	092	13,250,000 00	2001/10/12	3 900	12OCT01	12OCT01	1 100776
13,250,000 000	000	12,036,975 93	13,250,000 00	00	00	-45,032 18	-45,032 18
.. WBIR ..	728	10,000,000 00	2001/10/15	3 900	15OCT01	15OCT01	1 101625
10,000,000 000	000	9,077,499 15	10,000,000 00	00	00	68,498 26	68,498 26
.. WBIR ..	737	9,500,000 00	2001/10/16	3 900	16OCT01	16OCT01	1 099747
9,500,000 000	000	8,438,350 46	9,500,000 00	00	00	8,075 09	8,075 09

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WBIR **	746	8,250,000 00	2001/10/17	3 820	17OCT01	17OCT01	1 103205
8,250,000 000		7,478,211 21	8,250,000 00	7 488,936 80	00	-10,725 59	-10,725 59
WBIR **	777	8,250,875 42	2001/10/18	3 790	18OCT01	18OCT01	1 106317
8,250,875 420		7,457,966 77	8,250,875 42	7,502,521 42	00	-44,554 65	-44,554 65
WBIR **	785	8,251,744 05	2001/10/19	4 090	19OCT01	19OCT01	1 112533
8,251,744 050		7,417,078 01	8,251,744 05	7,479,792 11	00	-62,714 10	-62,714 10
WBIR **	792	6,500,000 00	2001/10/22	4 280	22OCT01	22OCT01	1 122649
6,500,000 000		5,789,877 33	6,500,000 00	5,875,350 37	00	-85,473 04	-85,473 04
WBIR **	022	7,005,209 93	2001/10/30	3 750	30OCT01	30OCT01	1 103492
7,005,209 930		6,347,069 59	7,005,209 93	6,250,399 22	00	96,670 37	96,670 37
WBIR **	039	7,005,939 64	2001/10/31	3 740	31OCT01	31OCT01	1 111791
7,005,939 640		6,301,489 79	7,005,939 64	6,331,970 98	00	-30,481 19	-30,481 19
WBIR **	049	7,506,667 48	2001/11/01	3 790	01NOV01	01NOV01	1 105461
7,506,667 480		6,790,531 26	7,506,667 48	6,801,415 14	00	-10,883 88	-10,883 88
WBIR **	061	7,507,457 77	2001/11/02	3 720	02NOV01	02NOV01	1 105889
7,507,457 770		6,788,617 82	7,507,457 77	6,752,580 09	00	36,037 73	36,037 73
WBIR **	068	7,508,233 54	2001/11/05	3 730	05NOV01	05NOV01	1 115636
7,508,233 540		6,730,002 92	7,508,233 54	6,791,947 92	00	-61,945 00	-61,945 00
WBIR **	076	7,510,567 35	2001/11/06	3 730	06NOV01	06NOV01	1 114579
7,510,567 350		6,738,479 15	7,510,567 35	6,791,429 66	00	-52,950 51	-52,950 51
WBIR **	CXL 076	-7,510,567 35	-7,510,567 35	-6,791,429 66	06NOV01	06NOV01	1 114579
-7,510,567 350		-6,738,479 15			00	52,950 51	52,950 51
WBIR **	113	7,510,567 35	2001/11/14	3 700	06NOV01	06NOV01	1 114579
7,510,567 350		6,738,493 19	7,510,567 35	6,791,429 66	00	-52,936 47	-52,936 47
WBIR **	120	1,510,000 00	2001/11/14	3 700	14NOV01	14NOV01	1 132547
			1,510,000 00		00		

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,510,000 000		1,333,254 46	1,353,262 44		00	-20,007 98	-20,007 98
WBIR **	134	1,510,155 19	2001/11/15	3 400	15NOV01	15NOV01	1 134494
1,510,155 190		1,331,126 64	1,510,155 19	1,330,672 72	00	453 92	453 92
WBIR **	147	1,510,297 82	2001/11/16	3 310	16NOV01	16NOV01	1 129880
1,510,297 820		1,336,688 69	1,510,297 82	1,333,517 42	00	3,171 27	3,171 27
WBIR **	148	1,510,297 82	2001/11/16	3 320	16NOV01	16NOV01	1 129880
1,510,297 820		1,336,688 69	1,510,297 82	1,333,517 42	00	3,171 27	3,171 27
WBIR **	CXL 148	-1,510,297 82	-1,510,297 82	-1,333,517 42	16NOV01	16NOV01	1 129880
-1,510,297 820		-1,336,688 69			00	-3,171 27	-3,171 27
WBIR **	232	1,510,297 82	1,510,297 82	1,333,517 42	16NOV01	16NOV01	1 129880
1,510,297 820		1,336,688 69			00	3,171 27	3,171 27
WBIR **	CXL 232	-1,510,297 82	-1,510,297 82	1,333,517 42	16NOV01	16NOV01	1 129880
-1,510,297 820		-1,336,688 69			00	-3,171 27	-3,171 27
WBIR **	156	12,500,000 00	2001/11/19	3 290	19NOV01	19NOV01	1 138758
12,500,000 000		10,976,871 29	12,500,000 00	11,018,127 91	00	-41,256 62	-41,256 62
WBIR **	241	9,503,427 25	2001/11/20	3 280	20NOV01	20NOV01	1 132182
9,503,427 250		8,393,893 33	9,503,427 25	8,411,005 81	00	-17,112 48	-17,112 48
99LRF0000 TOTAL		523,196,527 39	523,193,901 93		2,625 46 S		2,625 46 S
		466,191,079 10	466,609,722 34		2,297 80 S	-420,941 04	-418,643 24 S
LUXEMBOURG TOTAL		815,972,549 05	815,948,882 16		3,666 89 S		3,666 89 S
		716,602,054 73	717,318,136 89		3,183 80 S	-719,265 94	-716,082 14 S
EUR TOTAL		1,930,347,013 45	1,930,327,168 82		19,844 63 S	1,237,432 96	19,844 63 S
		1,696,218,345 05	1,697,438,017 26		17,760 75 S		-1,219,672 21 S

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** POUND STERLING **								
99AG60000	GBP TIME DEPOSIT	TIME DEPO 2001/07/02	4 875		02JUL01	02JUL01	0 705567	
.. WB2A ..	053	70,700,000 00	70,700,000 00		00			00
70,700 000 000		100,203,422 00	99,566,806 93		00	636,615 07		636,615 07
.. WB2A ..	054	70,728,328 42	70,728,328 42	2001/07/03 4 850	03JUL01	03JUL01	0 711288	
70 728,328 420		99,436,976 89	100 243,248 93		00	-806,272 04		-806,272 04
.. WB2A ..	055	15 300,000 00	15 300,000 00	2001/07/04 5 562	04JUL01	04JUL01	0 710278	
15,300,000 000		21,540 866 13	21,510,274 32		00	30,591 81		30,591 81
.. WB2A ..	055	-15,300,000 00	-15,300,000 00	2001/07/05 5 562	04JUL01	04JUL01	0 710278	
-15 300 000 000		-21,540 866 13	-21,510,274 32		00	-30,591 81		-30,591 81
.. WB2A ..	056	15,300,000 00	15,300,000 00	2001/07/06 5 562	05JUL01	05JUL01	0 714235	
15 300 000 000		21,421,507 48	21,540 861 47		00	-119,354 07		-119 354 07
.. WB2A ..	079	15,300 000 00	15,300 000 00	2001/07/06 5 562	06JUL01	06JUL01	0 708793	
15,300 000 000		21 585,991 96	21,421 520 93		00	164,471 03		164,471 03
.. WB2A ..	086	7 000 000 00	7 000 000 00	2001/07/09 5 312	09JUL01	09JUL01	0 710278	
7 000 000 000		9,855,296 18	9,875 944 03		00	-20,647 93		-20 647 93
.. WB2A ..	092	8 600,000 00	8,600 000 00	2001/07/10 5 250	10JUL01	10JUL01	0 709170	
8,600,000 000		12,126,852 52	12,107,935 20		00	18,917 32		18,917 32
.. WB2A ..	099	7 000,000 00	7,000 000 00	2001/07/11 5 437	11JUL01	11JUL01	0 708065	
7 000,000 000		9 886 098 03	9 870 693 91		00	15,404 12		15,404 12
.. WB2A ..	102	7,000 000 00	7,000 000 00	2001/07/12 5 562	12JUL01	12JUL01	0 710858	
7,000 000 000		9,847,255 01	9 886,098 03		00	-38 843 02		-38 843 02
.. WB2A ..	105	4 500,000 00	4,500 000 00	2001/07/13 5 687	13JUL01	13JUL01	0 713929	
4,500,000 000		6,303,147 79	6,330,378 22		00	-27,230 43		-27 230 43
.. WB2A ..	106	4,150 000 00	4,150 000 00	2001/07/16 4 500	16JUL01	16JUL01	0 713369	
					00			00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
4,150,000 000		5,817,466 14	5,812 902 96		00		4,563 18	4,563 18
.. WB2A ..	111	4 150,000 00	4,150 000 00	2001/07/17 5 687	17JUL01	17JUL01	0 712251	
4,150,000 000		5 824,597 65	5 817,466 14		00	9,131 51		9,131 51
.. WB2A ..	116	4,150,000 00	4 150,000 00	2001/07/18 4 875	18JUL01	18JUL01	0 705965	
4 150,000 000		5 878,478 39	5 826,597 65		00	51 880 74		51,880 74
.. WB2A ..	120	4,150,000 00	4 150,000 00	2001/07/19 4 500	19JUL01	19JUL01	0 704071	
4 150,000 000		5 887 602 13	5,878 478 39		00	9 123 74		9,123 74
.. WB2A ..	125	4,150,000 00	4,150 000 00	2001/07/20 4 375	20JUL01	20JUL01	0 699790	
4 150,000 000		5,930,350 53	5,887,602 13		00	42 748 40		42,748 40
.. WB2A ..	128	4,150 000 00	4,150 000 00	2001/07/23 4 437	23JUL01	23JUL01	0 705094	
4 150 000 000		5,885,740 06	5,930 350 53		00	-44,610 47		-44,610 47
.. WB2A ..	131	1,400,000 00	1,400 000 00	2001/07/24 5 125	24JUL01	24JUL01	0 703012	
1,400,000 000		1,991,431 16	1 985,550 86		00	5,880 30		5 880 30
.. WB2A ..	134	1,400 000 00	1 400 000 00	2001/07/25 4 875	25JUL01	25JUL01	0 700231	
1 400,000 000		1,999,340 22	1 991,431 16		00	7,909 06		7,909 06
.. WB2A ..	137	1 400,000 00	1,400 000 00	2001/07/26 5 125	26JUL01	26JUL01	0 700918	
1,400 000 000		1,997,380 58	1 999,340 22		00	-1,959 64		-1,959 64
.. WB2A ..	140	1,400,000 00	1 400 000 00	2001/07/27 5 000	27JUL01	27JUL01	0 701311	
1,400,000 000		1,996,261 29	1,997,380 58		00	-1 119 29		-1,119 29
.. WB2A ..	149	1,400,000 00	1 400,000 00	2001/07/30 5 312	30JUL01	30JUL01	0 701213	
1,400,000 000		1,996,540 28	1,996,261 29		00	278 99		278 99
.. WB2A ..	153	1,400,000 00	1,400 000 00	2001/07/31 5 500	31JUL01	31JUL01	0 701705	
1,400,000 000		1,995,140 41	1 996 540 28		00	-1,399 87		-1 399 87
.. WB2A ..	157	1,400,000 00	1,400 000 00	2001/08/01 5 562	01AUG01	01AUG01	0 697788	
1,400 000 000		2,006,340 03	1,995,140 41		00	11,199 62		11,199 62

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
WB2A **	161	1,400,000 00	2001/08/02	5 375	02AUG01	02AUG01	0 699545	00
	1,400,000 000	2,001,300 85		1,400,000 00	00		-5,039 18	-5,039 18
WB2A **	164	900,000 00	2001/08/03	5 562	03AUG01	03AUG01	0 700624	00
	900,000 000	1,284,569 18		900,000 00	00		-1,981 36	-1,981 36
WB2A **	168	900,000 00	2001/08/06	5 250	06AUG01	06AUG01	0 705343	00
	900,000 000	1 275,974 95		900 000 00	00		-8,594 23	-8,594.23
WB2A **	172	1,200 000 00	2001/08/07	5 625	07AUG01	07AUG01	0 705766	00
	1,200,000 000	1,700,280 26		1,200,000 00	00		-1,019 67	-1,019 67
WB2A **	185	1,200,000 00	2001/08/08	5 250	08AUG01	08AUG01	0 707564	00
	1,200,000 000	1,695,959 66		1,200,000 00	00		-5,340 27	-5,340 27
WB2A **	188	1,200,000 00	2001/08/09	4 812	09AUG01	09AUG01	0 703284	00
	1,200,000 000	1,704,280 82		1,200,000 00	00		4 000 54	6,000 54
WB2A **	190	2 800,000 00	2001/08/10	4 312	10AUG01	10AUG01	0 700329	00
	2 800,000 000	3,998,120 88		2,800,000 00	00		40,881 68	40,881 68
99AG60000 TOTAL		250,428 328 42		250,428,328 42	00 L		-58 406 15	00 L
		353,537,703 17		353,596,109 32	00 L			-58,406 15 L
99JHSR006 BAYERISCHE LANDESBANK			2001/06/21	4 500	21JUN01	21JUN01	0 705866	00
WB1R **	228	8,351,041 43		8,351,041 43	00		130,273 10	130,273 10
	8,351 041 430	11 830,916 11		11,700,643 01	00			
WB1R **	CXL 228	-8,351,041 43		-8,351,041 43	21JUN01	21JUN01	0 705866	00
	-8,351 041 430	-11,830,916 11		-11,700,643 01	00		-130 273 10	-130,273 10
WB1R **	235	8,351,041 43		8,351,041 43	21JUN01	21JUN01	0 705866	00
	8,351,041 430	11,830,916 11		11,700,643 01	00		130,273 10	130,273 10
WB1R **	CXL 235	-8,351,041 43		-8 351,041 43	21JUN01	21JUN01	0 705866	00
	-8,351,041 430	-11,830,916 11		-11,700 643 01	00		-130,273 10	-130,273 10
WB1R **	253	8,351,041 43		8,351,041 43	21JUN01	21JUN01	0 705866	00

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
	8,351,041 430	11,830,916 11		11,700,643 01	00		130,273 10	130,273 10
WB1R **	239	9,352 085 31	2001/06/22	4 500	22JUN01	22JUN01	0 706964	00
	9,352,085 310	13,228,517 02		9 352,085 31	00		174,875 99	174,875 99
WB1R **	CXL 239	-9,352,085 31		-9,352,085 31	22JUN01	22JUN01	0 706964	00
	-9,352,085 310	-13,228,517 02		-13,053,641 03	00		-174,875 99	-174,875 99
WB1R **	255	9,352 085 31		9,352,085 31	22JUN01	22JUN01	0 706964	00
	9,352,085 310	13,228,517 03		13,053,641 03	00		174,876 00	174,876 00
99JHSR006 TOTAL		17,703,126 74		17,703,126 74	00 S			00 S
		25,059,433 14		24,754,284 04	00 S		305,149 10	305,149 10 S
99LRRC005 RABOBANK INT LONDON TIME DEPO			2001/06/15	4 490	15JUN01	15JUN01	0 711187	00
WB1R **	165	10,518,390 42		10,518,390 42	00		156,195 93	156,195 93
	10,518,390 420	14,789,908 17		14,633,712 24	00			
WB1R **	CXL 165	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
	-10,518,390 420	-14,789,908 17		-14,633,712 24	00		-156,195 93	-156,195 93
WB1R **	174	10,518,390 42		10,518,390 42	15JUN01	15JUN01	0 711187	00
	10,518,390 420	14,789,908 17		14 633,712 24	00		156,195 93	156,195 93
WB1R **	CXL 174	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
	-10,518,390 420	-14,789,908 17		-14,633,712 24	00		-156,195 93	-156,195 93
WB1R **	183	10,518,390 42		10,518,390 42	15JUN01	15JUN01	0 711187	00
	10,518 390 420	14,789,914 73		14,633,712 24	00		156,202 49	156,202 49
WB1R **	CXL 183	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
	-10,518,390 420	-14,789,914 73		-14,633,712 24	00		-156,202 49	-156,202 49
WB1R **	200	10,518,390 42		10,518,390 42	15JUN01	15JUN01	0 711187	00
	10,518 390 420	14,789,908 17		14,633,712 24	00		156,195 93	156,195 93
WB1R **	CXL 200	-10,518,390 42		-10,518,390 42	15JUN01	15JUN01	0 711187	00
	-10,518,390 420	-14,789,908 17		-14,633,712 24	00		156,195 93	156,195 93

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
** WBIR **	234 10,518,390 42	10,518,390 42	15JUN01	0 711187	00
10 518,390 420	14,789,908 17	14,433,712 24	00	156,195 93	156,195 93
** WBIR **	721 13,250,000 00	2001/10/12 3 980 13,250,000 00	12OCT01	0 688682	00
13,250,000 000	19,239,649 07	19,201,896 71	00	37,752 36	37,752 36
** WBIR **	721 -13,250,000 00	-13,250,000 00	12OCT01	0 688682	00
-13,250,000 000	-19,239,649 07	-19,201,896 71	00	-37,752 36	-37,752 36
99LRRC005 TOTAL	10 518 390 42	10,518 390 42	00 S	156,195 93	00 S
-----	14,789,908 17	14,433,712 24	00 S		156,195 93 S
GBP TOTAL	250 428 328 42	250 428,328 42	00 L	-58,406 15	00 L
-----	353,537,703 17	353,596,109 32	00 L		-58,406 15 L
	28,221 517 16	28,221,517 16	00 S	461,345 03	00 S
	39,849 341 31	39,387,996 28	00 S		461,345 03 S
** JAPANESE YEN **					
99LXSQ000 RABOBANK INTL LONDON	2001/08/09 4 490	09AUG01	09AUG01	123 004997	
** WBIR **	470 4,000,000 00	4,000,000 00	00	215 34	00
4 000 000 000	32,519 00	32,303 66	00		215 34
** WBIR **	470 -4,000,000 00	-4,000,000 00	09AUG01	123 004997	00
-4 000 000 000	-32,519 00	-32,303 66	00	-215 34	-215 34
99LXSQ000 TOTAL	00	00	00 S	00	00 S
-----	00	00	00 S		00 S
JPY TOTAL	00	00	00 S	00	00 S
-----	00	00	00 S		00 S
** TURKISH LIRA **					
99DWX8005 TURKISH T BILL	2001/10/10 0 010	29MAY01	05JUN01	99999 000000	
** WBIS **	152 54,672,750 000 00	51,231,125 000 00	3,441,625 000 00		3,441,625,000 00
68,750 000 000 000	54,672 80	51,231 18	3,441 63	- 01	3,441 62

WB2C MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT SELL RATE BASE CURR GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99FMTT004 TURKEY GOVT	2001/10/10 0 010	29MAY01	05JUN01	99999 000000	
** WBIS **	151 54,672,750 000 00	51,231,125 000 00	3,441,625 000 00		3,441,625,000 00
68,750 000 000 000	54,672 80	51,231 18	3,441 63	- 01	3,441 62
99HJY0009 TURKISH T BILL	2001/10/10 0 010	29MAY01	05JUN01	99999 000000	
** WBIS **	150 54,672,750 000 00	51,231,125 000 00	3,441,625,000 00		3,441,625,000 00
68,750,000,000 000	54,672 80	51,231 18	3,441 63	- 01	3,441 62
99KUZR119 TURKEY TREAS BILL	OPCT 23MA 2001/05/23 0 010	23MAY01	23MAY01	99999 000000	
** WBIR **	454 740,000,000 000 00	616,212,800 000 00	123,787,200 000 00		123,787,200 000 00
40,000 000,000 000	740 000 74	901,917 82	123,787 32	-285,704 40	-161,917 08
** WBIR **	623 616,212,800,000 00	616,212,800 000 00	00	23MAY01	00
40,000,000,000 000	616,213 42	901,917 82	00	-285,704 40	-285,704 40
** WBIR **	623 -616,212,800,000 00	-616,212,800,000 00	00	23MAY01	00
-40,000,000,000 000	-616,213 42	-901,917 82	00	285,704 40	285,704 40
99KUZR119 TOTAL	740,000,000,000 00	616,212,800,000 00	123,787,200 000 00 S	-285,704 40	123,787,200,000 00 S
-----	740,000 74	901,917 82	123,787 32 S		-161,917 08 S
99LOUZ114 TURKEY T BILL	OPCT 24JA 2001/01/24 0 010	24JAN01	24JAN01	76630 000000	
** WBIR **	196 688,072,500,000 00	688,072,500,000 00	00	11,853 40	00
50 000,000,000 000	1,016,911 02	1,005,057 62	00		11,853 40
** WBIR **	196 -688,072,500,000 00	-688,072,500,000 00	00	24JAN01	00
50,000 000 000 000	-1,016,911 02	1,005,057 62	00	-11,853 40	-11,853 40
** WBIR **	425 750,000,000,000 00	688,072,500,000 00	61,927,500 000 00	24JAN01	61,927,500,000 00
50 000,000,000 000	1,108,434 45	1,005,057 62	91,523 43	11,853 40	103,376 83
99LOUZ114 TOTAL	750,000,000,000 00	688,072,500,000 00	61,927,500 000 00 S	11,853 40	61,927,500 000 00 S
-----	1,108,434 45	1,005,057 62	91,523 43 S		103,376 83 S

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
99LQVA118	TURKEY T BILL	OPCT 24JA 2001/01/24	0 010		24JAN01	24JAN01 76630 000000	
.. WB1R ..	197	688,072,500,000 00	688,072,500,000 00		00	11,853 40	11,853 40
50,000,000,000 000		1,016,911 02	1,005,057 62		00		
.. WB1R ..	197	-688,072,500,000 00	-688,072,500,000 00		24JAN01	24JAN01 76630 000000	
-50,000,000,000 000		1,016,911 02	-1,005,057 62		00	-11,853 40	-11,853 40
.. WB1R ..	424	750,000,000,000 00	688,072,500,000 00		24JAN01	24JAN01 76630 000000	
50,000,000,000 000		1,108,434 45	1,005,057 62		91,523 43	11,853 40	61,927,500,000 00
99LQVA118	TOTAL	750,000,000,000 00	688,072,500,000 00		91,523 43 S	11,853 40	61,927,500,000 00 S
-----		1,108,434 45	1,005,057 62				103,376 83 S
99MDCX005	TURKEY (REPUBLIC OF)	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	149	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00	- 01	3,441,625 000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63		3,441 62
99MDCY003	TURKEY (REPUBLIC OF)	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	148	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00	- 01	3,441,625 000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63		3,441 62
99MDCZ000	TURKEY (REPUBLIC OF)	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	147	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00	- 01	3,441,625 000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63		3,441 62
99MDDC112	REPUBLIC OF TURKEY ZCP 100CT	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	141	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MEHW000	TURKEY T BILL	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	146	54,672,750,000 00	51,231,125,000 00		3,441,625 000 00	- 01	3,441,625 000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63		3,441 62
99MELN005	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	154	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT SELL RATE BASE CURR GN/L	NET SECY GN/L NET BAS SECY GN/L
99MELP000	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	120	51,231,125,000 00	55,841,500,000 00		-4,610,375 000 00	00	-4,610,375,000 00
68,750,000,000 000		51,231 18	55,841 54		-4,610 38		-4,610 38
.. WB1S ..	120	-51,231,125,000 00	-55,841,500,000 00		4,610,375,000 00	00	4,610,375 000 00
-68,750,000,000 000		-51,231 18	-55,841 54		4,610 38		4,610 38
.. WB1S ..	160	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MELP000	TOTAL	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00 S	- 01	-1,593,750,000 00 S
-----		74,553 82	76,147 58		-1,593 75 S		-1,593 76 S
99MELQ008	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	159	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MELR006	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	158	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MELS004	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	157	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MELT002	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	156	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MELU009	REPUBLIC OF TURKEY	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	155	74,553,750,000 00	76,147,500,000 00		-1,593,750,000 00	- 01	-1,593,750,000 00
93,750,000,000 000		74,553 82	76,147 58		-1,593 75		-1,593 76
99MEWT000	TURKEY T BILL	2001/10/10	0 010		29MAY01	05JUN01 99999 000000	
.. WB1S ..	137	54,672,750,000 00	51,231,125,000 00		3,441,625,000 00	- 01	3,441,625,000 00
68,750,000,000 000		54,672 80	51,231 18		3,441 63		3,441 62
.. WB1S ..	137	54,672,750,000 00	-51,231,125,000 00		-3,441,625,000 00	05JUN01 99999 000000	-3,441,625,000 00
-68,750,000,000 000		-54,672 80	-51,231 18		-3,441 63		-3,441 62

WILLIAM H GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

Statement 29

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
99WBIS	138	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99HEW1000	TOTAL	54,672,750,000 00	51,231,125,000 00	51,231 18	3,441 625 000 00 S 3,441 63 S		- 01	3,441,625,000 00 S 3,441 62 S
99HEW0007	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000		
99WBIS	135	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99WBIS	CXL 135	-54,672,750,000 00	-51,231,125,000 00	-51,231 18	29MAY01 -3,441,625,000 00 -3,441 63	05JUN01 99999 000000	01	-3,441,625,000 00 -3,441 62
68,750,000,000 000		-54,672 80						
99WBIS	140	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99HEW0007	TOTAL	54,672,750,000 00	51,231,125,000 00	51,231 18	3,441,625,000 00 S 3,441 63 S		- 01	3,441,625,000 00 S 3,441 62 S
99HEW0005	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000		
99WBIS	136	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99WBIS	CXL 136	-54,672,750,000 00	-51,231,125,000 00	-51,231 18	29MAY01 -3,441,625,000 00 -3,441 63	05JUN01 99999 000000	01	-3,441,625,000 00 -3,441 62
68,750,000,000 000		-54,672 80						
99WBIS	139	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99HEW0005	TOTAL	54,672,750,000 00	51,231,125,000 00	51,231 18	3,441,625,000 00 S 3,441 63 S		- 01	3,441,625,000 00 S 3,441 62 S
99HEW0003	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000		
99WBIS	153	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						

WILLIAM H GATES FOUNDATION
— COMPOSITE —
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JANUARY 1, 2001 TO DECEMBER 31, 2001

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE	MAT DATE LOCAL BASE	MAT RATE COST COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE	NET SECY GN/LS NET BAS SECY GN/LS
99HEW0001	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000		
99WBIS	134	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99WBIS	CXL 134	-54,672,750,000 00	-51,231,125,000 00	-51,231 18	29MAY01 -3,441,625,000 00 -3,441 63	05JUN01 99999 000000	01	-3,441,625,000 00 -3,441 62
68,750,000,000 000		-54,672 80						
99WBIS	141	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99HEW0001	TOTAL	54,672,750,000 00	51,231,125,000 00	51,231 18	3,441,625,000 00 S 3,441 63 S		- 01	3,441,625,000 00 S 3,441 62 S
99HEW0009	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000		
99WBIS	133	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99WBIS	CXL 133	-54,672,750,000 00	-51,231,125,000 00	-51,231 18	29MAY01 -3,441,625,000 00 -3,441 63	05JUN01 99999 000000	01	-3,441,625,000 00 -3,441 62
68,750,000,000 000		-54,672 80						
99WBIS	142	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99HEW0009	TOTAL	54,672,750,000 00	51,231,125,000 00	51,231 18	3,441,625,000 00 S 3,441 63 S		- 01	3,441,625,000 00 S 3,441 62 S
99HEW2006	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01 99999 000000		
99WBIS	132	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						
99WBIS	CXL 132	-54,672,750,000 00	-51,231,125,000 00	-51,231 18	29MAY01 -3,441,625,000 00 -3,441 63	05JUN01 99999 000000	01	-3,441,625,000 00 -3,441 62
68,750,000,000 000		-54,672 80						
99WBIS	143	54,672,750,000 00	51,231,125,000 00	51,231 18	29MAY01 3,441,625,000 00 3,441 63	05JUN01 99999 000000	- 01	3,441,625,000 00 3,441 62
68,750,000,000 000		54,672 80						

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
99MEWZ006	TOTAL	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 S 3,441 63 S			- 01	3,441,625.00 00 S 3,441 62 S
99MEXA000	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01	99999 000000	
.. WB1S ..	131	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 3,441 63			- 01	3,441,625.00 00 3,441 62
68,750,000.00 000					29MAY01	05JUN01	99999 000000	
.. WB1S ..	CXL 131	-54,672,750.00 00 -54,672 80	-51,231,125.00 00 -51,231 18	-3,441,625.00 00 -3,441 63			01	-3,441,625.00 00 -3,441 62
-68,750,000.00 000					29MAY01	05JUN01	99999 000000	
.. WB1S ..	144	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 3,441 63			- 01	3,441,625.00 00 3,441 62
68,750,000.00 000					29MAY01	05JUN01	99999 000000	
99MEXA000	TOTAL	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 S 3,441 63 S			- 01	3,441,625.00 00 S 3,441 62 S
99MEXC006	TURKEY T BILL		2001/10/10	0 010	29MAY01	05JUN01	99999 000000	
.. WB1S ..	130	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 3,441 63			- 01	3,441,625.00 00 3,441 62
68,750,000.00 000					29MAY01	05JUN01	99999 000000	
.. WB1S ..	CXL 130	-54,672,750.00 00 -54,672 80	-51,231,125.00 00 -51,231 18	-3,441,625.00 00 -3,441 63			01	-3,441,625.00 00 -3,441 62
-68,750,000.00 000					29MAY01	05JUN01	99999 000000	
.. WB1S ..	145	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 3,441 63			- 01	3,441,625.00 00 3,441 62
68,750,000.00 000					29MAY01	05JUN01	99999 000000	
99MEXC006	TOTAL	54,672,750.00 00 54,672 80	51,231,125.00 00 51,231 18	3,441,625.00 00 S 3,441 63 S			- 01	3,441,625.00 00 S 3,441 62 S
TRL TOTAL		3711,194 000.00 00 4,428,065 00	3421,235,800.00 00 4,340,912 58	289,958,200.00 00 S 349,150 24 S			-261,997 84	289,958,200.00 00 S 87,152 42 S

.. US DOLLAR ..

02581R004	AMERICAN EXPRESS CR	CP DTC GE	2001/03/21	6 340	20FEB01	20FEB01	1 000000	
.. WB1E ..	042	1,095,099 81	1 083,921 06	11,178 75			00	11,178 75
1,100,000 000								

STATE STREET

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL BASE	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/L BASE SECY GN/L	STL DT BASE CURR GN/L	SELL RATE GN/L	NET SECY GN/L NET BAS SECY GN/L
030177000	AT + T CORP	DTC CP GE	2002/01/07	3 940	07SEP01	07SEP01	1 000000	
.. WB2D ..	046	987,088 33	982,598 33	4,490 00			00	4,490 00
1,000,000 000					20SEP01	20SEP01	1 000000	
.. WB2D ..	053	1 980,925 00	1,965,196 67	15,728 33			00	15,728 33
2,000,000 000					20SEP01	20SEP01	1 000000	
030177000	TOTAL	2,960,013 33	2,947,795 00	20,218 33 L			00	20,218 33 L
058994005	BHF FINANCE DELAWARE	DTC CP GE	2001/09/28	3 589	28SEP01	28SEP01	1 000000	
.. WB2J ..	364	3,988,834 22	3,989,017 78	-183 56			00	-183 56
4,000,000 000					02OCT01	02OCT01	1 000000	
067985002	BARCLAYS US FUNDING	DTC CP GE	2001/10/02	3 480			00	
.. WB1F ..	739	5,000,000 00	4,987,397 22	12,602 78			00	12,602 78
5,000,000 000					23JAN01	23JAN01	1 000000	
079861007	BELLSOUTH CORP	DTC MMI G	2001/01/24	5 800			00	
.. WB1X ..	037	274,954 17	274,335 42	618 75			00	618 75
275,000 000					20JUN01	20JUN01	1 000000	
111021002	BRITISH TELECOMMUNIC	DTC CP GE	2001/10/09	5 745			00	
.. WB1Y ..	742	370,615 75	3,709,794 21	-3,339,178 46			00	-3,339,178 46
3,700,000 000					20JUN01	20JUN01	1 000000	
.. WB1Y ..	CXL 742	-370,615 75	-3,709,794 21	3,339,178 46			00	3,339,178 46
-3,700,000 000					21JUN01	21JUN01	1 000000	
.. WB1Y ..	747	3,730,515 75	3,709,794 21	20,721 54			00	20,721 54
3,700,000 000								
111021002	TOTAL	3,730,515 75	3,709,794 21	20,721 54 L			00	20,721 54 L

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET						
144141009	CAROLINA PWR + LT CD DTC CP GE 2001/09/10	3 850		31AUG01	31AUG01	1 000000	
.. WB1X ..							
297	538,845 00	538,556 25		288 75	00		288 75
540,000 000							
16160P007	CHASE MANHATTAN BANK DTC CP GE 2001/09/04	3 800		04SEP01	04SEP01	1 000000	
.. WB1H ..							
138	3 000,000 00	2,970,866 67		29,133 33	00		29,133 33
3,000,000 000							
204867008	COMPUTER ASSOC DTC MMI G 2001/04/11	5 900		15MAR01	15MAR01	1 000000	
.. WB1X ..							
279	1,085,391 38	1 088,360 04		-2,968 66	00		-2,968 66
1,095,000 000							
205887003	CONAGRA INC DTC CP GE 2001/01/19	1 000		19JAN01	19JAN01	1 000000	
.. WB1Y ..							
295	2,981,802 49	2,981,802 50		- 01	00		- 01
3,000,000 000							
20600A000	CONAGRA INC YRS 1 + DTC CP GE 2001/01/19	1 000		17JAN01	17JAN01	1 000000	
.. WB1Y ..							
249	1,999,277 78	1,987,868 33		11,409 45	00		11,409 45
2 000 000 000							
.. WB1Y ..							
CXL 249	-1,999,277 78	-1,987 868 33		-11,409 45	00		-11,409 45
-2,000,000 000							
.. WB1Y ..							
290	3,000 000 00	2,981,802 50		18,197 50	00		18,197 50
3,000 000 000							
.. WB1Y ..							
CXL 290	-3,000,000 00	-2 981,802 50		-18,197 50	00		-18,197 50
-3,000 000 000							
.. WB1X ..							
472	499,868 61	2001/04/26 5 300		24APR01	24APR01	1 000000	
500,000 000		498 527 78		1,340 83	00		1,340 83
20600A000	TOTAL						
-----	499,868 61	498,527 78		1,340 83 1	00		1,340 83 1

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET						
22404L000	COX COMMUNICATIONS I DTC MMI G 2001/06/20	4 300		11JUN01	11JUN01	1 000000	
.. WB1X ..							
689	329 302 06	328 699 25		602 81	00		602 81
330,000 000							
224990002	COX ENTERPRISES INC DTC CP GE 2001/08/03	4 000		03JUL01	03JUL01	1 000000	
.. WB1X ..							
003	1,092,270 66	1,096,088 89		-3,818 23	00		-3,818 23
1,100,000 000							
23383FAM7	DAIMLERCHRYSLER MORT TRANCHE T 2001/02/07	6 680		07FEB01	07FEB01	1 000000	
.. WB1U ..							
637	10,000 000 00	10,001,677 71		-1,677 71	00		-1,677 71
10,000,000 000							
.. WB1U ..							
CXL 637	-10 000,000 00	-10,001,677 71		1,677 71	00		1,677 71
-10,000,000 000							
.. WB1U ..							
660	10,434,235 89	10 001,677 71		432,557 38	00		432,557 38
10,000 000 000							
23383FAM7	TOTAL						
-----	10,434,235 09	10,001 677 71		432,557 38 5	00		432,557 38 5
254687007	DISNEY WALT CO DTC CP GE 2001/01/31	5 820		24JAN01	24JAN01	1 000000	
.. WB1X ..							
042	249 708 33	249,232 08		476 25	00		476 25
250,000 000							
263534000	DUPONT E 1 DE NEMOUR DTC CP GE 2001/01/18	6 350		16JAN01	16JAN01	1 000000	
.. WB1X ..							
022	1,999 322 22	1,992,944 45		6,377 77	00		6,377 77
2,000,000 000							
29371J009	ENTERPRISE FDC CORP DTC CP GE 2001/11/26	2 380		01NOV01	05NOV01	1 000000	
.. WB2J ..							
492	249,668 96	249,256 25		412 71	00		412 71
250,000 000							
29865P008	EUREKA SECURITYATIO DTC CP GE 2001/10/22	2 620		26SEP01	26SEP01	1 000000	
.. WB2J ..							
306	3,492,972 78	3 493,122 50		-149 72	00		-149 72
3,500 000 000							

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
305990004	FALCON	ASSET SECURIT DTC CP GE	2001/10/04	3 591	03OCT01	03OCT01	1 000000	
.. WB2J ..	348	2,199,844 17	2,192,665 44	7,178 73		00	7,178 73	
2,200,000 000								
.. WB2J ..	348	-2,199,844 17	-2,192,665 44	-7,178 73	03OCT01	03OCT01	1 000000	-7,178 73
-2,200,000 000						00		
.. WB2J ..	448	2,199,844 17	2,192,665 44	7,178 73	03OCT01	03OCT01	1 000000	7,178 73
2,200,000 000						00		
.. WB2J ..	448	-2,199,844 17	-2,192,665 44	-7,178 73	03OCT01	03OCT01	1 000000	-7,178 73
-2,200,000 000						00		
.. WB2J ..	449	2,199,844 17	2,192,665 44	7,178 73	03OCT01	03OCT01	1 000000	7,178 73
2,200,000 000						00		
.. WB2J ..	449	-2,199,844 17	-2,192,665 44	-7,178 73	03OCT01	03OCT01	1 000000	-7,178 73
-2,200,000 000						00		
.. WB2J ..	471	1,793,998 99	1,793,999 00	04OCT01	04OCT01	1 000000		- 01
1 800,000 000				- 01		00		
305990004	TOTAL	1,793,998 99	1,793,999 00	- 01 1		00		- 01 1

313385DH6	FEDERAL	HOME LN BK CONS DSC NT	2001/03/21	0 010	21MAR01	21MAR01	1 000000	
.. WB1U ..	414	40,000,000 00	39,845,444 44	154 555 56		00	154,555 56	
40 000,000 000								
313385DX3	FEDERAL	HOME LN BK CONS DISC	2001/04/04	0 010	16MAR01	19MAR01	1 000000	
.. WB1U ..	373	49,893,777 78	48,446,418 06	1,447 359 72		00	1,447,359 72	
50,000,000 000								

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ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
313385EU6	FEDERAL	HOME LN BK C DICS	2001/04/25	0 010	12MAR01	12MAR01	1 000000	
.. WB1F ..	205	19 876,555 56	19,728,514 47	148,038 89		00	148 038 89	
20,000,000 000								
313385GG5	FEDERAL	HOME LN BK CONS DSC NT	2001/05/31	0 010	14MAR01	14MAR01	1 000000	
.. WB1U ..	305	12,865,081 67	12,832,653 89	32,427 78		00	32 427 78	
13,000 000 000								
313385HG8	FEDERAL	HOME LN BK CONS DSC NT	2001/09/28	0 010	30AUG01	31AUG01	1 000000	
.. WB1A ..	494	24,932,138 89	24,663,979 17	268,159 72		00	268,159 72	
25,000,000 000								
313385PE0	FEDERAL	HOME LN BK CONS DSC NT	2001/11/13	0 010	16AUG01	17AUG01	1 000000	
.. WB1U ..	157	24,793,444 45	24,102,250 00	691,194 45		00	691,194 45	
25,000,000 000								
31339REN3	FEDERAL	HOME LN MTG CORP	2001/07/19	0 010	14MAR01	14MAR01	1 000000	
.. WB1U ..	306	24,587,691 00	24,329,000 00	258 691 00		00	258,691 00	
25 000,000 000								
313397MV0	FEDERAL	HOME LN MTG DISC NTS	2001/10/11	0 010	16AUG01	17AUG01	1 000000	
.. WB1U ..	158	34,602,389 62	32,710,375 56	1 892,014 06		00	1,892,014 06	
34,782,000 000								
313397ND9	FEDERAL	HOME LN MTG NTS	2001/10/19	0 010	31JUL01	31JUL01	1 000000	
.. WB1E ..	638	1,679,605 66	1,679,605 67	- 01		00	- 01	
1,700,000 000								
313397Q11	FEDERAL	HOME LN MTG DISC NTS	2001/12/20	0 010	17DEC01	17DEC01	1 000000	
.. WB1F ..	245	4,999,262 50	4,977,000 00	22,262 50		00	22,262 50	
5 000,000 000								
313589C05	FEDERAL	NATL MTG ASS DISC NTS	2001/03/08	0 010	09FEB01	12FEB01	1 000000	
.. WB1F ..	505	9,959 650 00	9 841,381 95	118 268 05		00	118 268 05	
10 000,000 000								

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
313589EN9	FEDERAL NATL MTG ASS DISC NTS	2001/04/19	0 010	13MAR01	13MAR01	1 000000	
.. WB1F ..							
237	3,979,115 56	3,957,578 89		21,536 47	00		21,536 47
4,000,000 000							
313589J80	FEDERAL NATL MTG ASSN DISC NTS	2001/07/13	0 010	14MAR01	14MAR01	1 000000	
.. WB1U ..							
304	49,213,500 00	48 925,333 33		288,166 47	00		288,166 47
50 000,000 000							
313589JX2	FEDERAL NATL MTG ASS DISC NTS	2001/08/02	0 010	14MAR01	14MAR01	1 000000	
.. WB1U ..							
307	14,729,750 00	14,628,195 83		101,554 17	00		101,554 17
15,000,000 000							
313589MP5	FEDERAL NATL MTG ASSN DISC NTS	2001/10/05	0 010	14AUG01	17AUG01	1 000000	
.. WB1U ..							
138	49,765,208 34	47,060,138 89		2,705,069 45	00		2 705,069 45
50 000,000 000							
.. WB1U ..							
139	49,765,208 33	47 073,416 47		2 691,791 66	1 000000		2 691,791 66
50,000,000 000					00		
.. WB1U ..							
159	24 882 604 18	23,536,708 33		1 345 895 85	1 000000		1,345,895 85
25 000 000 000					00		
.. WB1U ..							
160	49,765,208 32	47 074 687 50		2 690,520 82	1 000000		2 690,520 82
50 000,000 000					00		
313589MP5	TOTAL						
-----	174,178 229 17	164,744,951 39		9,433,277 78 5	00		9 433,277 78 5
313589RR6	FEDERAL NATL MTG ASSN DISC NTS	2002/01/11	0 010	23JUL01	24JUL01	1 000000	
.. WB1U ..							
668	24 583 187 50	23 942,319 44		640 868 06	00		640,868 06
25,000,000 000							
313555009	FEDERAL SIGNAL CORP DTC CP GE	2001/03/01	6 000	27FEB01	27FEB01	1 000000	
.. WB1X ..							
183	999,311 12	999,500 00		-188 88	00		-188 88
1,000 000 000							

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	LOCAL SECY GN/LS	BASE CURR GN/LS		NET SECY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE COST	BASE SECY GN/LS			NET BAS SECY GN/LS
339995003	FLEET FUNDING CORP DTC CP GE	2001/11/26	2 390	13NOV01	16NOV01	1 000000	
.. WB2J ..							
522	3 997,688 89	3,989,908 89		7,780 00	00		7,780 00
4,000 000 000							
405870001	HALIFAX PLC YRS 1+2 DTC CP GE	2001/09/19	3 560	19SEP01	19SEP01	1 000000	
.. WB1E ..							
535	9 000 000 00	8,968,850 00		31,150 00	00		31,150 00
9 000 000 000							
455995001	MERRILL LYNCH REPO	2001/09/12	3 500	12SEP01	12SEP01	1 000000	
.. WB1Z ..							
537	18,998,152 78	19,000,000 00		-1,847 22	00		-1,847 22
19,000 000 000							
.. WB1Z ..							
537	-18,998,152 78	-19,000,000 00		1 847 22	1 000000		1,847 22
-19 000 000 000					00		
.. WB1Y ..							
475	33 000 000 00	2001/11/08 2 070		08NOV01	08NOV01	1 000000	
33 000,000 000		3,300,000 00		29 700,000 00	00		29 700,000 00
.. WB1Y ..							
475	-33,000 000 00	-3,300,000 00		08NOV01	08NOV01	1 000000	
-33,000,000 000				29,700 000 00	00		-29,700,000 00
.. WB1Z ..							
330	25 000,000 00	2001/12/17 1 840		17DEC01	17DEC01	1 000000	
25 000,000 000		2,500 000 00		22 500,000 00	00		22,500,000 00
.. WB1Z ..							
330	-25,000 000 00	2,500 000 00		17DEC01	17DEC01	1 000000	
-25,000,000 000				-22,500 000 00	00		-22,500,000 00
455995001	TOTAL						
-----	00	00		00 1	00		00 1
620076000	MOTOROLA INC DTC CP GE	2001/04/20	6 210	20FEB01	20FEB01	1 000000	
.. WB1E ..							
067	3 271,065 42	3,231,120 75		39,944 67	00		39 944 67
3,300,000 000							

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
62008A000	MOTOROLA INC DISC CO DTC MMI G 2001/10/23	3 250		04OCT01	04OCT01	1 000000	
.. WB1X ..	433 498,284 72	499,052 09		-767 37		00	-767 37
	500,000 000						
6498K2004	NEW YORK ST ELEC + G CP DTC GE 2001/02/20	6 180		08FEB01	08FEB01	1 000000	
.. WB1X ..	107 997,923 33	996,910 00		1,013 33		00	1,013 33
	1,000,000 000						
.. WB1X ..	107 997,923 33	996,910 00		-1,013 33		00	-1,013 33
	-1,000,000 000						
.. WB1X ..	110 995,846 66	996,910 00		-1,063 34		00	-1,063 34
	1,000,000 000						
6498K2004	TOTAL	995,846 66	996,910 80	-1,063 34 L		00	-1,063 34 L
70016K001	PARK AVENUE REC CORP DTC CP GE 2001/10/24	2 700		26SEP01	26SEP01	1 000000	
.. WB2J ..	305 1,496,791 67	1,496,737 50		54 17		00	54 17
	1,500,000 000						
.. WB2J ..	690 2,500 000 00	2,496,944 44		3,055 56		00	3,055 56
	2,500,000 000						
70016K001	TOTAL	3,996,791 67	3,993,681 94	3,109 73 L		00	3,109 73 L
783549009	RYDER SYS INC DTC CP GE 2001/02/21	6 220		08FEB01	08FEB01	1 000000	
.. WB1X ..	106 523,837 85	523,639 38		198 47		00	198 47
	525,000 000						
.. WB1X ..	106 -523,837 85	-523,639 38		-198 47		00	-198 47
	-525,000 000						
.. WB1X ..	111 522,675 70	523,639 38		-963 68		00	-963 68
	525,000 000						

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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
783549009	TOTAL	522,675 70	523,639 38	-963 68 L		00	-963 68 L
824340008	SHERWIN WILLIAMS CO DTC CP GE 2001/01/29	5 800		23JAN01	23JAN01	1 000000	
.. WB1X ..	038 1,498,512 50	1,495,166 67		3,345 83		00	3,345 83
	1,500,000 000						
83437R000	SOLUTIA INC YRS 1+2 CP DTC GE 2001/02/08	6 250		05FEB01	05FEB01	1 000000	
.. WB1X ..	081 434,764 38	434,471 35		293 03		00	293 03
	435,000 000						
.. WB1X ..	081 -434,764 38	-434,471 35		-293 03		00	-293 03
	-435,000 000						
.. WB1X ..	109 434,528 76	434,471 35		57 41		00	57 41
	435,000 000						
83437R000	TOTAL	434,528 76	434,471 35	57 41 L		00	57 41 L
834371006	SOLUTIA INC YRS 1+2 CP DTC GE 2001/07/13	4 150		03JUL01	03JUL01	1 000000	
.. WB1X ..	004 548,716 66	549,302 57		-585 91		00	-585 91
	550,000 000						
8611238A8	SSGA FDS MONEY MARKET FUND	2030/12/31	1 000	01FEB01	01FEB01	1 000000	
.. WB1A ..	362 9,812,396 99	9,812,396 99		00		00	00
	9,812,396 990						
.. WB1A ..	369 19,830,041 63	19,830,041 63		00		00	00
	19,830,041 630						
.. WB1A ..	371 9,976,717 55	9,976,717 55		00		00	00
	9,976,717 550						
.. WB1A ..	372 1,097,500 00	1,097,500 00		00		00	00
	1,097,500 000						
.. WB1A ..	391 4,157,790 05	4,157,790 05		00		00	00

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
4,157,790 050							
.. WBIA ..	394	2,018,375 00	2,018,375 00	12FEB01	12FEB01	1 000000	00
2 018,375 000				00		00	
.. WBIA ..	396	548,750 00	548,750 00	14FEB01	14FEB01	1 000000	00
548,750 000				00		00	
.. WBIA ..	401	26,497,250 00	26,497 250 00	16FEB01	16FEB01	1 000000	00
26,497,250 000				00		00	
.. WBIA ..	405	889,459 90	889,459 90	22FEB01	22FEB01	1 000000	00
889,459 900				00		00	
.. WBIA ..	408	10,629,362 55	10 629,362 55	23FEB01	23FEB01	1 000000	00
10,629,362 550				00		00	
.. WBIA ..	414	81,677,862 60	81,677,862 60	26FEB01	26FEB01	1 000000	00
81,677,862 600				00		00	
.. WBIA ..	442	79,542,935 18	79,542,935 18	28FEB01	28FEB01	1 000000	00
79,542 935 180				00		00	
.. WBIA ..	470	10,665,475 44	10 665 475 44	05MAR01	05MAR01	1 000000	00
10,665,475 440				00		00	
.. WBIA ..	471	3 054,892 68	3 054 892 68	06MAR01	06MAR01	1 000000	00
3,054,892 680				00		00	
.. WBIA ..	480	54,874 88	54 874 88	07MAR01	07MAR01	1 000000	00
54,874 880				00		00	
.. WBIA ..	503	51 285 694 05	51,285 694 05	12MAR01	12MAR01	1 000000	00
51,285,694 050				00		00	
.. WBIA ..	511	4 624,614 23	4 624,614 23	14MAR01	14MAR01	1 000000	00
4 624,614 230				00		00	

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL COST	GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE	COST	SECTY GN/LS			
.. WBIA ..	526	11,639,098 16	11 639,098 16	15MAR01	15MAR01	1 000000	00
11,639,098 160				00		00	
.. WBIA ..	548	19 365,679 21	19 365,679 21	19MAR01	19MAR01	1 000000	00
19 365,679 210				00		00	
.. WBIA ..	588	9 204,361 48	9 204,361 48	23MAR01	23MAR01	1 000000	00
9,204,361 480				00		00	
.. WBIA ..	603	2 640,246 00	2,640 246 00	27MAR01	27MAR01	1 000000	00
2 640,246 000				00		00	
.. WBIA ..	608	123,460,065 15	123 460,065 15	28MAR01	28MAR01	1 000000	00
123,460 065 150				00		00	
.. WBIA ..	616	61,187 555 35	61,187 555 35	29MAR01	29MAR01	1 000000	00
61,187,555 350				00		00	
.. WBIA ..	624	60,001,810 97	60 001 810 97	02APR01	02APR01	1 000000	00
60,001,810 970				00		00	
.. WBIA ..	663	2,205 750 00	2,205 750 00	10APR01	10APR01	1 000000	00
2,205,750 000				00		00	
.. WBIA ..	664	9 184,250 00	9,184,250 00	11APR01	11APR01	1 000000	00
9,184,250 000				00		00	
.. WBIA ..	674	561 806 69	561 806 69	12APR01	12APR01	1 000000	00
561 806 690				00		00	
.. WBIA ..	690	18,619,313 47	18 619 313 47	16APR01	16APR01	1 000000	00
18,619,313 470				00		00	
.. WBIA ..	696	105 891 466 40	105,891 466 40	17APR01	17APR01	1 000000	00
105,891 466 400				00		00	
.. WBIA ..	713	1 347 097 98	1,347,097 98	19APR01	19APR01	1 000000	00
				00		00	

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
1,347,097 980								
** WBIA **	721	49,778,525 00	49,778,525 00		23APR01 00	23APR01	1 000000 00	00
49,778,525 000								
** WBIA **	725	844,500 00	844,500 00		25APR01 00	25APR01	1 000000 00	00
844,500 000								
** WBIA **	729	40,299,043 82	40,299,043 82		26APR01 00	26APR01	1 000000 00	00
40,299,043 820								
** WBIA **	755	9,598,291 67	9,598,291 67		27APR01 00	27APR01	1 000000 00	00
9,598,291 670								
** WBIA **	759	102,689,363 95	102,689,363 95		30APR01 00	30APR01	1 000000 00	00
102,689,363 950								
** WBIA **	766	5,237,242 37	5,237,242 37		01MAY01 00	01MAY01	1 000000 00	00
5,237,242 370								
** WBIA **	005	24,173,509 89	24,173,509 89		07MAY01 00	07MAY01	1 000000 00	00
24,173,509 890								
** WBIA **	017	59,946,454 36	59,946,454 36		09MAY01 00	09MAY01	1 000000 00	00
59,946,454 360								
** WBIA **	066	124,021,330 04	124,021,330 04		15MAY01 00	15MAY01	1 000000 00	00
124,021,330 040								
8611238A8 TOTAL		1 158,260,954 69	1 158,260,954 69		00		00	00
869510008 SVENSKA HANDELSBANKE MMI DTC G 2001/08/08 4 010					08AUG01	08AUG01	1 000000	
** WB1U **	798	30,000,000 00	30,002,970 00		-2,970 00		00	-2,970 00
30 000,000 000								

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL NET BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
86958M003 SVENSKA HANDELSBANKE DTC MMI G 2001/01/31 4 820					31JAN01	31JAN01	1 000000	
** WB1U **	543	20,000,000 00	19,997,037 07		2 962 93		00	2,962 93
20 000,000 000								
** WB1U **	CXL 543	-20,000 000 00	-19,997 037 07		-2 962 93	31JAN01	1 000000 00	-2,962 93
-20,000 000 000								
** WB1U **	562	20,231,948 18	19,997,037 07		234 911 11	31JAN01	1 000000 00	234,911 11
20,000,000 000								
86958M003 TOTAL		20,231,948 18	19,997,037 07		234,911 11 S		00	234,911 11 S
87265F004 TRW INC YRS 3+4 DTC CP GE 2001/05/21 4 850					08MAY01	08MAY01	1 000000	
** WB1X **	566	996 605 56	995,823 61		781 95		00	781 95
1,000,000 000								
892335001 TOYS R US INC DTC CP GE 2001/08/15 4 080					03JUL01	03JUL01	1 000000	
** WB1X **	002	1 089,147 28	1,094,514 67		-5,367 39		00	-5,367 39
1,100,000 000								
90262C008 UBS FIN INC YRS1+2 DTC MMI G 2001/09/26 3 090					26SEP01	26SEP01	1 000000	
** WB1E **	738	6,000 000 00	5,999,485 00		515 00		00	515 00
6 000,000 000								
** WB1E **	754	6 200,000 00	2001/09/27 3 120 6,199,462 67		27SEP01 537 33	27SEP01	1 000000 00	537 33
6,200,000 000								
90262C008 TOTAL		12,200,000 00	12,198,947 67		1,052 33 L		00	1,052 33 L
912795E6 UNITED STATES TREAS BILLS 2001/01/04 0 010					04JAN01	04JAN01	1 000000	
** WB1U **	251	173,100,000 00	163,369,990 07		9,730 009 93		00	9,730,009 93
173,100 000 000								

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
912795GL9	UNITED STATES TREAS BILLS	2001/06/14	0 010	13JUN01	13JUN01	1 000000	
.. WB1Q ..	261	30 596,625 50	30,553,173 50	43,452 00	00		43,452 00
30 600,000 000							
912795HV6	UNITED STATES TREAS BILLS	2001/11/15	0 010	15NOV01	15NOV01	1 000000	
.. WB1F ..	531	500,000 00	493,934 87	6,065 13	00		6,065 13
500 000 000							
.. WB1F ..	532	400 000 00	398,900 00	1 100 00	1 000000	00	1,100 00
400,000 000							
912795HV6	TOTAL		892 834 87	7,165 13 L	00		7 165 13 L
-----	900,000 00						
912795HZ7	UNITED STATES TREAS PREASSIGN 2001/12/27	0 010		12DEC01	13DEC01	1 000000	
.. WB1F ..	236	4,996 733 33	4,992,250 00	4,483 33	00		4,483 33
5,000,000 000							
.. WB1F ..	246	2,998,600 00	2,995,350 00	3,250 00	1 000000	00	3,250 00
3,000,000 000							
912795HZ7	TOTAL		7,987 600 00	7 733 33 L	00		7,733 33 L
-----	7,995 333 33						
912795JC6	UNITED STATES TREAS DTD 19JUL 2002/01/17	0 010		14AUG01	17AUG01	1 000000	
.. WB1U ..	137	24,650,437 50	24 577 781 25	72 654 25	00		72,656 25
25,000,000 000							
92552H002	VIACOM INC	DTC CP GE 2001/06/28	4 000	25JUN01	25JUN01	1 000000	
.. WB1X ..	744	299,792 50	299,766 67	25 83	00		25 83
300 000 000							
931142004	WAL MART STORES INC	DTC CP GE 2001/10/02	3 400	02OCT01	02OCT01	1 000000	
.. WB1F ..	748	6,000,000 00	5,981 080 00	18,920 00	00		18,920 00
6 000 000 000							

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	BASE COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
93933J006	WASHINGTON MUT FIN	DTC MMI G 2001/06/29	4 100	25JUN01	25JUN01	1 000000	
.. WB1X ..	745	899,170 00	898,565 00	605 00	00		605 00
900,000 000							
94974E005	WELLS FARGO AND CO Y DTC CP GE 2001/09/07	3 700		07SEP01	07SEP01	1 000000	
.. WB1F ..	544	5,978 416 67	5,978,708 33	-291 66	00		-291 66
6,000,000 000							
USD TOTAL		1,158,260,954 69	1,158,260,954 69	00	00		00

		158,918,784 37	158,160,356 49	758,427 88 L	00		758,427 88 L
		741,460,297 46	715,980,438 21	25,479,859 25 S	00		25 479,859 25 S
CASH EQUIV TOTAL		1,158 260 954 69	1,158,260,954 69	00	00		00

		512 456 487 54	511,756,465 81	758,427 88 L	-58 406 15		700,021 73 L
		2 481,956 048 82	2,457,147,364 33	25,846,770 26 S	-1,038,085 77		24 808 684 49 S

CASH EQUIV
SUBTOTAL . 4,152,673,491 05 4,127,164,784 83 26,605,198 14 -1,096,491 92 25,508,706 22

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MONTHLY

WILLIAM H. GATES FOUNDATION
— COMPOSITE —
SUMMARY REALIZED GAIN/LOSS REPORT
JANUARY 1, 2001 TO DECEMBER 31, 2001

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ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	SIL DT	SELL RATE	NET SECTY GN/LS
SH SELL/DT	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS	
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					

OPTIONS

** EURO CURRENCY **

** ERITREA **							
99X026670	EURIBOR FUTURES DEC01 96 CALL			17DEC01	17DEC01	1 106195	
** WBIR **							
296	00	142 166 00	142 166 00	XB			-142 166 00
302 000	00	128.468 96	-128.518 03		49 07		-128.468 96
ERITREA TOTAL	00	00	00		00		00
-----	00	00	00				00
	00	142.166 00	-142.166 00 S				-142.166 00 S
	00	128.468 96	-128 518 03 S		49 07		-128.468 96 S
** UNITED KINGDOM **							
99X038618	EURODOLLAR 1YR MIDCURVE FTRS DEC02 95 625 CALL			17DEC01	17DEC01	1 106195	
** WBIR **							
362	00	139 421 41	-139.421 41	SO			-139 421 41
382 000	00	120.076 69	-126 036 92		5.960 23		-120 076 69
99X038923	EURIBOR FUTURES DEC01 95 5 CA LL			17DEC01	17DEC01	1 106195	
** WBIR **							
297	00	184 553 65	-184 553 65	XB			-184 553 65
84 000	00	169 890 87	166 836 45		3.054 42		-169 890 87
99X041802	EURIBOR MIDCURVE FUTURES DEC0 1 97 CALL			17DEC01	17DEC01	1 106195	
** WBIR **							
298	00	56 027 50	-56 027 50	XB			-56.027 50
365 000	00	50.763 71	-50.648 85		-114 86		-50.763 71
UNITED KINGDOM TOTAL	00	380 002 56	380 002 56 S				-380.002 56 S
-----	00	340 731 27	-343 522 22 S		2 790 95		-340.731 27 S
** UNITED STATES **							
993963	CHF CALL / EUR PUT JUN01 1 55 PUT			15JUN01	15JUN01	1 158011	
** WBIR **							
194	00	148 600 00	-148 600 00	XB			-148 600 00
10 000,000 000	00	135,753 51	-128,323 48		-7,430 03		-135,753 51

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
UNITED STATES TOTAL			00 00	148,600 00 135,753 51		-148,600 00 S -128,323 48 S		-7,430 03	-148,600 00 S -135,753 51 S
EUR TOTAL			00 00	670,768 56 604,953 74		-670,768 56 S -600,363 73 S		-4,590 01	-670,768 56 S -604,953 74 S
** POUND STERLING **									
99X038204	STERLING INTEREST RATE FUTURES	DEC01 94 CALL				19DEC01	19DEC01	0 689156	
.. WBJR ..	323		00	99,385 00		-99,385 00 XB			-99,385 00
	139 000		00	145,410 25		-144,212 43		-1,197 62	-145,410 25
.. WBJR ..	CXL 323		00	-99,385 00		99,385 00 ZX	19DEC01	0 689156	99,385 00
	-139 000		00	-145,410 25		144,212 43		1,197 62	145,410 25
.. WBJR ..	337	138,452 50		99,385 00		39,267 50 SO	20DEC01	0 689156	39,267 50
	139 000	201,191 75		145,410 25		56,979 12		-1,197 62	55,781 50
99X038204	TOTAL	138,452 50		99,385 00		39,267 50 S			39,267 50 S
		201,191 75		145,410 25		56,979 12 S		-1,197 62	55,781 50 S
99X038624	STERLING SHORT IR	010919 93 C ALL				07SEP01	10SEP01	0 683480	
.. WBJR ..	459	44,703 75		25,252 50		19,451 25 SO			19,451 25
	21 000	45,406 08		35,775 20		28,459 14		1,171 74	29,630 88
.. WBJR ..	660	10,393 75		6,012 50		4,381 25 SO	10SEP01	0 683480	4,381 25
	5 000	15,207 10		8,517 91		6,410 21		278 98	8,689 19
.. WBJR ..	661	25,245 00		13,980 00		11,265 00 SO	10SEP01	0 683480	11,265 00
	12 000	36,935 97		19,805 45		16,481 83		648 69	17,130 52
.. WBJR ..	670		00	24,202 50		-24,202 50 XB	19SEP01	0 679440	-24,202 50
	21 000		00	34,287 67		-35,621 25		1,333 58	-34,287 67
.. WBJR ..	CXL 670		00	-24,202 50		24,202 50 ZX	19SEP01	0 679440	24,202 50
	-21 000		00	-34,287 67		35,621 25		1,333 58	34,287 67
.. WBJR ..	698		00	24,202 50		24,202 50 SO	20SEP01	0 679440	24,202 50
	21 000		00	34,287 67		-35,621 25		1,333 58	34,287 67

ASSET ID SH SELL/BTC	SECURITY LOT SHARES/PAR	DESCRIPTION LOCAL PRINCIPAL BASE PRINCIPAL NET	NET	MAT DATE LOCAL COST BASE COST	MAT RATE	TRD DT LOCAL SECY BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY NET BAS SECY GN/LS
99X038624	TOTAL	80,342 50 117,549 15		69,447 50 98,386 23		10,895 00 S 15,729 93 S		3,432 99	10,895 00 S 19,162 92 S
99X040291	STERLING INTEREST RATE FUTURES	DEC01 95 125 CALL				19DEC01	19DEC01	0 689156	
.. WBJR ..	294		00	44,375 00		-44,375 00 XB			-44,375 00
	250 000		00	64,594 50		-64,594 34		-204 14	-64,594 50
99X040903	STERLING INTEREST RATE FUTURES	JUN02 94 CALL				08NOV01	09NOV01	0 687427	
.. WBJR ..	258	301,875 00		124,250 00		175,625 00 SO			175,625 00
	500 000	439,137 54		183,655 86		255,481 67		01	255,481 68
.. WBJR ..	278	80,000 00		165,625 00		-85,625 00 SO	10DEC01	0 698666	-85,625 00
	500 000	114,503 93		235,340 54		-122,554 99		1,718 38	-120,836 61
99X040903	TOTAL	381,875 00 553,641 47		291,875 00 418,996 40		90,000 00 L 132,926 68 L		1,718 39	90,000 00 L 134,645 07 L
99X041844	STERLING INTEREST RATE FUTURES	MAR02 95 25 CALL				19DEC01	20DEC01	0 689156	
.. WBJR ..	338	1,957 50		7,492 50		-5,535 00 SO			-5,535 00
	27 000	2,840 43		10,898 59		-8,031 56		-26 40	-8,058 16
.. WBJR ..	339	4,930 00		16,095 00		-11,165 00 SO	20DEC01	0 689156	-11,165 00
	58 000	7,153 68		23,411 80		-16,200 98		-57 14	-16,258 12
99X041844	TOTAL	6,887 50 9,994 11		23,587 50 34,310 39		-16,700 00 S -24,232 54 S		-83 74	-16,700 00 S -24,316 28 S
99X042537	EURIBOR MIDCURVE FUTURES	MAR02 95 25 CALL				19DEC01	20DEC01	0 689156	
.. WBJR ..	298	14,620 00		46,967 50		-32,347 50 SO			-32,347 50
	172 000	21,214 35		67,114 38		-44,937 85		1,037 82	-45,900 03
.. WBJR ..	299	5,655 00		21,157 50		-15,502 50 SO	20DEC01	0 689156	-15,502 50
	78 000	8,205 69		30,005 57		-22,494 91		695 03	-21,799 88
99X042537	TOTAL	20,275 00 29,420 04		68,125 00 97,119 95		-47,850 00 L -69,432 76 L		1,732 85	-47,850 00 L -67,699 91 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
99X042750 .. WB2A ..	EURIBOR MIDCURVE FUTURES DEC01 94 5 CALL 259 198,375 00 150 000 286,215 35	46,312 50 65 863 29	152,062 50 219 395 70	13NOV01 14NOV01 SD	0 693097 956 36		152,062 50 220,352 06
99X042941 .. WB2A ..	STERLING INTEREST RATE FUTURES DEC01 96 CALL 252 39,500 00 200 000 57,460 65	26,750 00 39,191 44	12,750 00 18,547 42	08NOV01 09NOV01 SD	0 687427 -278 21		12,750 00 18,269 21
99X042958 .. WB2A ..	STERLING INTEREST RATE FUTURES JUN02 96 5 CALL 275 34,875 00 300 000 49,644 55	90,750 00 132,014 02	-55,875 00 -79,538 05	28NOV01 29NOV01 SD	0 702494 -2,831 42		-55,875 00 -82,369 47
99X042966 .. WB2A ..	STERLING INTEREST RATE FUTURES DEC01 96 125 CALL 295 00 200 000 00	20 500 00 29,821 35	-20 500 00 29,746 53	19DEC01 19DEC01 XB	0 689156 -74 82		-20,500 00 -29,821 35
99X042974 .. WB2A ..	STERLING INTEREST RATE FUTURES DEC01 96 25 CALL 296 00 200 000 00	5,750 00 8,424 33	5,750 00 8,343 54	19DEC01 19DEC01 XW	0 689156 80 79		5,750 00 8,424 33
99X043196 .. WB2A ..	EURIBOR MIDCURVE FUTURES MAR02 96 CALL 301 3,750 00 250 000 5,396 06	13 437 50 19,057 07	9 687 50 13,939 83	21DEC01 24DEC01 BB	0 694951 -278 82		9 687 50 13,661 01
99X045324 .. WB2A ..	STERLING INTEREST RATE FUTURES MAR02 95 CALL 300 44,687 50 250 000 64 303 09	45,687 50 64 294 86	-1 000 00 -1 438 95	21DEC01 24DEC01 SD	0 694951 -552 82		-1,000 00 -1,991 77
GBP TOTAL -----	723,537 50 1,046,081 21	653 562 50 941,377 21	100,650 00 L 148 606 52 L		268 16		100 650 00 L 148,874 48 L
	225 882 50 328,735 01	192 420 00 278,106 87	33,462 50 S 48,476 51 S		2,151 63		33,462 50 S 50,628 14 S
	..	US DOLLAR	..				

STATEMENTS

WB2C MONTHLY

WILLIAM H GATES FOUNDATION
— COMPOSITE —
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ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SECY GN/LS BASE SECY GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
12599L915 .. WB1H ..	CMBS ERISA INDEX NOV01 100 CA LL 639 00 890 000 00	89,000 00	-89,000 00	30NOV01 30NOV01	1 000000 00		-89,000 00
12599M996 .. WB1H ..	CMBS ERISA INDEX NOV01 100 PU T 640 00 890 000 00	89,000 00	89,000 00	30NOV01 30NOV01	1 000000 00		89,000 00
27299A951 .. WB1H ..	EURODOLLAR FUTURES SEP01 96 C ALL 537 138,915 00 343 000 00	79,747 50	-59 167 50	14MAY01 15MAY01	1 000000 00		-59,167 50
.. WB1H ..	087 00 29 000 00	7 032 50	-7,032 50	14SEP01 14SEP01	1 000000 00		-7,032 50
.. WB1H ..	088 00 29 000 00	6,742 50	6,742 50	14SEP01 14SEP01	1 000000 00		6,742 50
27299A951 -----	TOTAL 138 915 00	93 522 50	-59 457 50 L		00		-59,457 50 L
27299A969 .. WB1H ..	EURODOLLAR FUTURES SEP01 95 2 5 PUT 538 18 865 00 343 000 00	195,510 00	176,645 00	14MAY01 15MAY01	1 000000 00		176,645 00
.. WB1H ..	086 00 29 000 00	16,820 00	-16 820 00	14SEP01 14SEP01	1 000000 00		-16,820 00
.. WB1H ..	089 00 29 000 00	16,530 00	16,530 00	14SEP01 14SEP01	1 000000 00		16,530 00
27299A969 -----	TOTAL 18 865 00	228,860 00	176,355 00 L		00		176,355 00 L

STATEMENTS

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELLTY GN/LS BASE SELLTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE BASE CURR GN/LS	NET SELLTY GN/LS NET BAS SELLTY GN/LS
28099N912	EURODOLLAR 1YR MID CURVE FTRS	SEP01 93 75 CALL		14JUN01	15JUN01	1 000000	
.. WB1H ..	120 254 000	843,280 00	635,995 00	207,285 00		00	207,285 00
.. WB1Z ..	296 51 000	169,320 00	127,755 00	41,565 00	14JUN01 15JUN01	1 000000 00	41,565 00
.. WB1Y ..	729 260 000	863,200 00	650,975 00	212,225 00	14JUN01 15JUN01	1 000000 00	212,225 00
.. WB1Y ..	001 102 000	319,515 00	268,122 50	51,392 50	10JUL01 11JUL01	1 000000 00	51,392 50
.. WB1H ..	318 100 000	313,250 00	263,000 00	50,250 00	10JUL01 11JUL01	1 000000 00	50,250 00
.. WB1Z ..	388 20 000	62,650 00	52 600 00	10 050 00	10JUL01 11JUL01	1 000000 00	10 850.00
.. WB1Y ..	008 72 000	232,740 00	179,460 00	53,280 00	12JUL01 13JUL01	1 000000 00	53,280 00
.. WB1H ..	333 72 000	232,740 00	179,597 50	53,142 50	12JUL01 13JUL01	1 000000 00	53,142 50
.. WB1Z ..	404 14 000	45,255 00	34,895 00	10,360 00	12JUL01 13JUL01	1 000000 00	10,360 00
28099N912	TOTAL	3 081,950 00	2,392,400 00	689,550 00 L		00	689,550 00 L
28099Z980	EURODOLLAR MID CURVE 1YR FTRS	MAR01 93 PUT		19MAR01	19MAR01	1 000000	
.. WB1H ..	085 40 000	00	18,200 00	-18,200 00		00	-18,200 00

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT LOCAL SELLTY GN/LS BASE SELLTY GN/LS	STL DT BASE CURR GN/LS	SELL RATE BASE CURR GN/LS	NET SELLTY GN/LS NET BAS SELLTY GN/LS
28199E945	EURODOLLAR 1YR MID CURVE FTRS	MAR01 94 875 CALL		23FEB01	26FEB01	1 000000	
.. WB1Q ..	794 14 000	5,894 00	3,031 00	2,863 00		00	2,863 00
.. WB1Q ..	794 -14 000	-5,894 00	-3,031 00	-2,863 00	23FEB01 26FEB01	1 000000 00	-2,863 00
.. WB1Q ..	795 14 000	5,894 00	3,031 00	2,863 00	23FEB01 26FEB01	1 000000 00	2,863 00
28199E945	TOTAL	5,894 00	3,031 00	2,863 00 S		00	2,863 00 S
299994970	EURODOLLAR FUTURES	SEP01 95 7 5 CALL		18APR01	19APR01	1 000000	
.. WB1Q ..	409 11 000	7,243 50	3,756 50	3,487 00		00	3,487 00
.. WB1Q ..	410 3 000	2,013 00	1,024 50	988 50	18APR01 19APR01	1 000000 00	988 50
.. WB1Q ..	417 10 000	7,210 00	3,415 00	3,795 00	19APR01 20APR01	1 000000 00	3,795 00
.. WB1Q ..	418 8 000	5,668 00	2,732 00	2,936 00	19APR01 20APR01	1 000000 00	2 936 00
299994970	TOTAL	22,134 50	10,928 00	11,206 50 S		00	11,206 50 S
303991979	FEDERAL NATL MTG ASSN 010910	100 40625 CALL		10SEP01	11SEP01	1 000000	
.. WB1H ..	799 23,110 000	59 580 47	39,720 31	-19,860 16		00	-19,860 16
317992946	FEDERAL NATL MGT ASSN 010910	98 53125 CALL		10SEP01	11SEP01	1 000000	
.. WB1Y ..	245 106 100	6 631 25	21,551 56	14,920 31		00	14,920 31
.. WB1Z ..	383 423 900	26 493 75	86,104 69	59,610 94	10SEP01 11SEP01	1 000000 00	59,610.94

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
317992946	FEDERAL NATL MTG ASSN 010910 96 859375 PUT	10SEP01	10SEP01	1 000000	00	21,248 44
318998914	FEDERAL NATL MTG ASSN 010910 96 859375 PUT	10SEP01	10SEP01	1 000000	00	33,117 19
318998971	FEDERAL NATL MTG ASSN 010910 97 84375 PUT	10SEP01	10SEP01	1 000000	00	21,665 63
318998989	FEDERAL NATL MTG ASSN 010910 96 84375 CALL	10SEP01	10SEP01	1 000000	00	33,117 19
318998989	FEDERAL NATL MTG ASSN 010910 96 84375 CALL	10SEP01	10SEP01	1 000000	00	-33,117 19
318998989	FEDERAL NATL MTG ASSN 011009 98 828125 CALL	09OCT01	10OCT01	1 000000	00	-105,061 71
318998989	FEDERAL NATL MTG ASSN 011009 98 828125 CALL	09OCT01	10OCT01	1 000000	00	-73,772 65
318998989	FEDERAL NATL MTG ASSN 011009 98 828125 CALL	09OCT01	10OCT01	1 000000	00	-294,742 96
318998989	FEDERAL NATL MTG ASSN 011009 98 828125 CALL	09OCT01	10OCT01	1 000000	00	-473,577 32 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
318996915	FEDERAL NATL MTG ASSN 010910 96 859375 PUT	10SEP01	10SEP01	1 000000	00	11,804 69
318996915	FEDERAL NATL MTG ASSN 010910 96 859375 PUT	10SEP01	10SEP01	1 000000	00	8,289 06
318996915	FEDERAL NATL MTG ASSN 010910 96 859375 PUT	10SEP01	10SEP01	1 000000	00	20,093 75 L
319999918	FEDERAL NATL MTG ASSN 011107 98 34375 PUT	07NOV01	07NOV01	1 000000	00	79,481 25
319999918	FEDERAL NATL MTG ASSN 011107 98 34375 PUT	07NOV01	07NOV01	1 000000	00	19,893 75
319999918	FEDERAL NATL MTG ASSN 011107 98 34375 PUT	07NOV01	07NOV01	1 000000	00	28,331 25
319999918	FEDERAL NATL MTG ASSN 011107 98 34375 PUT	07NOV01	07NOV01	1 000000	00	127,706 25 L
319999983	FEDERAL NATL MGT ASSN 011107 100 0625 CALL	07NOV01	08NOV01	1 000000	00	-430,523 44
319999983	FEDERAL NATL MGT ASSN 011107 100 0625 CALL	07NOV01	08NOV01	1 000000	00	-153,460 94
319999983	FEDERAL NATL MGT ASSN 011107 100 0625 CALL	07NOV01	08NOV01	1 000000	00	-107,757 81
319999983	FEDERAL NATL MGT ASSN 011107 100 0625 CALL	07NOV01	08NOV01	1 000000	00	-691,742 19 L

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
511993966	EURODOLLAR FUTURES JUN02 96 P UT			31OCT01	01NOV01	1 000000	
.. WB1Z ..	002 42,680 00	355,020 00	312,340 00			00	312,340 00
	774 000						
.. WB1H ..	394 7,205 00	59,932 50	52,727 50	31OCT01	01NOV01	1 000000	52 727 50
	131 000					00	
.. WB1Y ..	441 7,260 00	60,390 00	53,130 00	31OCT01	01NOV01	1 000000	53,130 00
	132 000					00	
511993966	TOTAL	57,145 00	475,342 50	418,197 50 L		00	418,197 50 L
93599R953	U S TREAS NOTES 10YR FUTURES AUG01 107 CALL			29JUN01	02JUL01	1 000000	
.. WB1H ..	226 2,210 00	4,961 96	2,751 96			00	2,751 96
	17 000						
.. WB1H ..	227 2,210 00	4,961 96	2,751 96	29JUN01	02JUL01	1 000000	2,751 96
	17 000					00	
.. WB1H ..	243 2,210 00	4,961 96	2,751 96	02JUL01	03JUL01	1 000000	2,751 96
	17 000					00	
.. WB1H ..	336 12,530 00	16,345 28	3,815 28	12JUL01	13JUL01	1 000000	3,815 28
	56 000					00	
93599R953	TOTAL	19,160 00	31,231 16	12,071 16 L		00	12 071 16 L
93599X927	U S TREAS NOTES 10YR FUTURES AUG01 106 CALL			12JUL01	13JUL01	1 000000	
.. WB1Y ..	009 64,092 06	77,659 56	13,567 50			00	13,567 50
	162 000						
.. WB1H ..	335 62,509 54	75,742 04	13,232 50	12JUL01	13JUL01	1 000000	13,232 50
	158 000					00	
.. WB1Z ..	405 12,264 53	14,860 78	2,596 25	12JUL01	13JUL01	1 000000	2 596 25
	31 000					00	

STATE STREET

ASSET ID	SECURITY DESCRIPTION	MAT DATE	MAT RATE	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE SECTY GN/LS	BASE CURR GN/LS	GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST					
93599X927	TOTAL	138,866 13	168,262 38	29,596 25 L		00	29,596 25 L
93599X935	U S TREAS NOTES 10YR FUTURES AUG01 100 PUT			12JUL01	13JUL01	1 000000	
.. WB1Y ..	007 13,467 06	82,722 06	69,255 00			00	69,255 00
	162 000						
.. WB1H ..	332 13,134 54	80,679 54	67,545 00	12JUL01	13JUL01	1 000000	67,545 00
	158 000					00	
.. WB1Z ..	403 2,577 03	15,829 53	13,252 50	12JUL01	13JUL01	1 000000	13,252 50
	31 000					00	
93599X935	TOTAL	29,178 63	179,231 13	150,052 50 L		00	150,052 50 L
936993955	U S TREAS NOTES 5YR FUTURES M AY01 106 5 CALL			16APR01	17APR01	1 000000	
.. WB1Z ..	091 2,600 00	8,181 30	5,581 30			00	5 581 30
	20 000						
.. WB1H ..	270 13,520 00	42,542 76	29,022 76	16APR01	17APR01	1 000000	29,022 76
	104 000					00	
.. WB1Y ..	529 13,780 00	43,360 89	29,580 89	16APR01	17APR01	1 000000	29,580 89
	106 000					00	
936993955	TOTAL	29,900 00	94,084 95	64,184 95 L		00	64,184 95 L
936998970	U S TREAS NOTES 010824 102 12 5 CALL			27FEB01	28FEB01	1 000000	
.. WB10 ..	011 15,468 75	11,816 41	3,652 34			00	3,652 34
	1,375,000 000						
93799C954	U S TREAS NOTES 10YR FUTURES NOV01 101 PUT			30AUG01	31AUG01	1 000000	
.. WB1H ..	701 19,902 12	82,802 55	62 900 43			00	62,900 43
	174 000						

STATE STREET

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
93799D911	U S TREAS NOTES 10YR FUTURES	NOV01	102 PUT	30AUG01	31AUG01	1 000000	
.. WB1Y ..	207	39,798 00	129,953 93	90,155 93		00	90,155 93
	225 000						
.. WB1Z ..	288	84,194 88	274,949 82	190,754 94	30AUG01 31AUG01	1 000000 00	190,754 94
	476 000						
.. WB1H ..	780	11,320 32	37,680 00	26 359 68	30AUG01 31AUG01	1 000000 00	26,359 68
	64 000						
93799D911	TOTAL		442 583 75	307,270 55 L		00	307,270 55 L
93799D937	U S TREAS NOTES 10YR FUTURES	NOV01	108 CALL	05SEP01	06SEP01	1 000000	
.. WB1Y ..	224	70,285 05	87,918 75	17,633 70		00	17,633 70
	135 000						
.. WB1Z ..	323	148,900 18	186,257 50	37,357 32	05SEP01 06SEP01	1 000000 00	37,357 32
	284 000						
.. WB1H ..	729	19,783 94	24,153 94	4,370 00	05SEP01 06SEP01	1 000000 00	4,370 00
	38 000						
.. WB1H ..	109	33,036 38	16,526 38	-16,510 00	20SEP01 21SEP01	1 000000 00	-16,510 00
	26 000						
.. WB1Y ..	284	114,356 70	57,612 82	-56 743 88	20SEP01 21SEP01	1 000000 00	-56,743 88
	90 000						
.. WB1Z ..	469	241 419 70	121,597 54	-119 822 14	20SEP01 21SEP01	1 000000 00	119,822 14
	190 000						
93799D937	TOTAL	427,781 95	494,066 95	-133 715 00 L		00	-133,715 00 L

ASSET ID SH SELL/BTC	SECURITY DESCRIPTION LOT LOCAL PRINCIPAL NET SHARES/PAR BASE PRINCIPAL NET	MAT DATE LOCAL COST BASE COST	MAT RATE LOCAL COST BASE COST	TRD DT SECY GN/LS GN/LS	STL DT BASE CURR GN/LS	SELL RATE GN/LS	NET SECY GN/LS NET BAS SECY GN/LS
937998912	U S TREAS NOTES 10YR FUTURES	AUG01	101 PUT	12JUL01	13JUL01	1 000000	
.. WB1H ..	334	13,910 00	34,574 91	20 664 91		00	20,664 91
	107 000						
939899910	U S TREAS NOTES 10YR FUTURES	NOV01	109 CALL	28SEP01	01OCT01	1 000000	
.. WB1Z ..	560	1,192 50	870 00	-322 50		00	-322 50
	1 000						
.. WB1H ..	334	22,067 50	22,620 00	552 50	24OCT01 25OCT01	1 000000 00	552 50
	26 000						
.. WB1Y ..	109	76,387 50	78,300 00	1 912 50	24OCT01 25OCT01	1 000000 00	1,912 50
	90 000						
.. WB1Z ..	737	160,413 75	164,430 00	4 016 25	24OCT01 25OCT01	1 000000 00	4,016 25
	189 000						
939899910	TOTAL	240,061 25	246,220 00	6 158 75 L		00	6,158 75 L
93999X923	U S TREAS NOTES 10YR FUTURES	NOV01	107 CALL	06NOV01	07NOV01	1 000000	
.. WB1Z ..	038	1,239,275 18	226,477 68	-1 012,797 50		00	-1,012,797 50
	286 000						
.. WB1Y ..	469	584,972 55	106 903 80	-478,068 75	06NOV01 07NOV01	1 000000 00	-478,068 75
	135 000						
.. WB1H ..	590	00	160 940 19	160,940 19	23NOV01 23NOV01	1 000000 00	160,940 19
	212 000						
93999X923	TOTAL	1 824 247 73	494,321 67	-1,329 926 06 L		00	-1,329 926 06 L
USD TOTAL		8,109,634 63	6 501,527 91	-491 313 72 L		00	-491,313 72 L

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	SELL RATE	NET SECTY GN/LS
SH SELL/BTC	LOT LOCAL PRINCIPAL NET	LOCAL COST	LOCAL SECTY GN/LS	BASE CURR GN/LS	NET BAS SECTY GN/LS
SHARES/PAR	BASE PRINCIPAL NET	BASE COST	BASE SECTY GN/LS		
		• • • I D C O S T F U N D • • •			
	43,497 25	25,775 41	17,721 04 5	00	17,721 04 5
OPTIONS TOTAL					
- - - - -	9,155,717 84	7 442,705 12	-342,707 20 1	248 14	-342 439 04 1
	372,232 26	908 836 02	-534,165 38 5	-2,438 38	536 603 76 5

OPTIONS
 SUBTOTAL 9,527,950.10 8,351,541.14 (876,872.58) (2,170.22) (879,092.80)

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						

FUTURE BUY TO CLOSE

AUSTRALIAN DOLLAR

WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
134		3 002 Jan 2001	2,954,966 310	Local			-2,662 62		
		300,000,000 00	1,649,166 70	Base			-1,486 01	0 00	-1,486 01
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
135		11 002 Jan 2001	10,834,612 360	Local			-10,027 05		
		1,100,000,000 00	6,046,797 16	Base			-5,696 10	0 00	-5,696 10
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
136		2 002 Jan 2001	1,969,833 480	Local			-1,919 14		
		200,000,000 00	1,099,364 07	Base			-1,071 07	0 00	-1,071 07
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
185		58 003 Jan 2001	57,107,008 380	Local			-74,488 74		
		5 800 000,000 00	32,271,170 44	Base			-42,093 59	0 00	-42,093 59
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
185		CXL -58 003 Jan 2001	-57,107,008 380	Local			74,488 74		
		-5,800,000,000 00	-32,271,170 44	Base			42,093 59	0 00	42,093 59
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
215		58 003 Jan 2001	57,107,008 380	Local			-74,488 74		
		5,800,000,000 00	32,099 849 43	Base			-41,870 11	0 00	-41,870 11
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
249		23 004 Jan 2001	22,649,212 970	Local			-27,044 55		
		2,300,000,000 00	12,928,170 77	Base			-15,437 03	0 00	-15,437 03
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
320		10 005 Jan 2001	9,843,971 780	Local			-15,798 01		
		1 000,000,000 00	5,614,017 14	Base			-9,009 61	0 00	-9,009 61

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex. Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot
WB1M	99X015798	321		AUSTRALIA BBILL 90 DAY FUTURES		7 000 Jan 2001	6,892,057 620	3,930,540 48				JUN01	Local	6,902,140 91		3,725,775 66		-10,083 29		-5,750 50		0 00				-5,750 50	
WB1M	99X015798	360		AUSTRALIA BBILL 90 DAY FUTURES		5 000 Jan 2001	4,921,816 100	2,786,240 10				JUN01	Local	4,930,100 65		2,661,268 33		-8,284 55		-4,689 88		0 00				-4,689 88	
WB1M	99X015798	415		AUSTRALIA BBILL 90 DAY FUTURES		1 000 Jan 2001	984,675 820	553,880 15				JUN01	Local	986,020 13		532,253 67		-1,344 31		-756 17		0 00				-756 17	
WB1M	99X015798	416		AUSTRALIA BBILL 90 DAY FUTURES		7 000 Jan 2001	6,892,057 620	3,876,782 41				JUN01	Local	6,902,140 91		3,725,775 66		-10,083 29		-5,671 85		0 00				-5,671 85	
WB1M	99X015798	417		AUSTRALIA BBILL 90 DAY FUTURES		4 000 Jan 2001	3,938,607 120	2,215,466 51				JUN01	Local	3,944,080 52		2,129,014 66		-5,473 40		-3,078 79		0 00				-3,078 79	
WB1M	99X015798	418		AUSTRALIA BBILL 90 DAY FUTURES		18 000 Jan 2001	17,722,866 600	9,969,112 47				JUN01	Local	17,748,362 34		9,580,565 99		-25,495 74		-14,341 35		0 00				-14,341 35	
WB1M	99X015798	450		AUSTRALIA BBILL 90 DAY FUTURES		5 000 Jan 2001	4,923,379 100	2,748,722 55				JUN01	Local	4,930,100 65		2,661,268 33		-6,721 55		-3,752 64		0 00				-3,752 64	
WB1M	99X015798	451		AUSTRALIA BBILL 90 DAY FUTURES		17 000 Jan 2001	16,739,080 260	9,345,428 51				JUN01	Local	16,762,342 21		9,048,312 33		-23,261 95		-12,987 15		0 00				-12,987 15	
WB1M	99X015798	502		AUSTRALIA BBILL 90 DAY FUTURES		22 000 Jan 2001	21,663,396 920	12,083,842 81				JUN01	Local	21,692,442 86		11,709,580 66		-29,045 94		-16,201 83		0 00				-16,201 83	



Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X015798	558	AUSTRALIA BBILL 90 DAY FUTURES	8 02 Jan 2001	7,876,588 700	Local	7,888,232 95		-11,644 25			
		800,000,000 00		4,383,321 61	Base	4,258,068 15		-6,480 03	0 00		-6,480 03
WB1M 99X015798	559	AUSTRALIA BBILL 90 DAY FUTURES	9 02 Jan 2001	8,861,960 640	Local	8,874,444 84		-12,484 20			
		900,000,000 00		4,931,681 10	Base	4,790,425 32		-6,947 46	0 00		-6,947 46
WB1M 99X015798	581	AUSTRALIA BBILL 90 DAY FUTURES	4 03 Jan 2001	3,941,439 220	Local	3,945,015 89		-3,576 67			
		400,000,000 00		2,193,410 93	Base	2,144,713 08		-1,990 41	0 00		-1,990 41
99X015798 Total				210,717,531 00	Local	210,996,970 25		-279,439 25			
				118,455,794 90	Base	114,020,891 29		-157,117 99	0 00		-157,117 99
WB1M 99X017950	137	AUSTRALIA BBILL 90DAY FUTURES	2 02 Jan 2001	1,966,911 140	Local	1,970,435 55		-3,524 41			
		200,000,000 00		1,097,733 11	Base	1,048,181 19		-1,966 98	0 00		-1,966 98
WB1M 99X017950	186	AUSTRALIA BBILL 90DAY FUTURES	2 03 Jan 2001	1,968,440 640	Local	1,971,632 84		-3,192 20			
		200,000,000 00		1,112,365 81	Base	1,072,963 65		-1,803 92	0 00		-1,803 92
WB1M 99X017950	298	AUSTRALIA BBILL 90DAY FUTURES	2 02 Feb 2001	1,968,484 460	Local	1,972,232 06		-3,747 60			
		200,000,000 00		1,086,406 57	Base	1,066,780 32		-2,068 30	0 00		-2,068 30
WB1M 99X017950	324	AUSTRALIA BBILL 90DAY FUTURES	5 06 Feb 2001	4,921,499 740	Local	4,930,604 12		-9,104 38			
		500,000,000 00		2,707,809 16	Base	2,665,879 02		-5,009 23	0 00		-5,009 23
WB1M 99X017950	360	AUSTRALIA BBILL 90DAY FUTURES	4 06 Feb 2001	3,937,545 720	Local	3,944,560 00		-7,014 28			
		400,000,000 00		2,164,468 88	Base	2,129,273 49		-3,855 75	0 00		-3,855 75

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Base Currency USD - US DOLLAR															
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description			Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dis of Orig Trds
Ticker			Notional Pa	Stl Date								Future Gn/Ls			Net Base Future Gn/Ls
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	1 00	Jan 2001	984,195 160	557,152 88	SEP01	Local	985,972 18		-1,777 02				
361		100,000,000 00					Base		539,918 37		-1,005 97		0 00		-1,005 97
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	1 07	Feb 2001	984,506 740	534,587 16	SEP01	Local	986,140 00		-1,633 26				
383		100,000,000 00					Base		532,318 37		-886 86		0 00		-886 86
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	5 03	Feb 2001	4,922,749 920	2,645,978 08	SEP01	Local	4,930,747 96		-7,998 04				
403		500,000,000 00					Base		2,661,617 75		-4,298 95		0 00		-4,298 95
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	1 09	Jan 2001	984,459 710	553,758 59	SEP01	Local	985,972 18		-1,512 47				
420		100,000,000 00					Base		539,918 36		-850 76		0 00		-850 76
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 09	Mar 2001	1,967,037 700	998,665 04	SEP01	Local	1,972,375 92		-5,338 22				
440		200 000,000 00					Base		1,064,688 52		-2,710 21		0 00		-2,710 21
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	3 03	Mar 2001	2,952,932 540	1,499,203 85	SEP01	Local	2,959,788 04		-6,855 50				
441		300,000,000 00					Base		1,630,270 17		-3,480 54		0 00		-3,480 54
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 09	Feb 2001	1,969,542 080	1,055,083 69	SEP01	Local	1,972,375 92		-2,833 84				
441		200,000,000 00					Base		1,064,688 52		-1,518 09		0 00		-1,518 09
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 09	Feb 2001	1,969,445 880	1,055,032 16	SEP01	Local	1,972,375 92		-2,930 04				
442		200,000,000 00					Base		1,064,688 52		-1,569 62		0 00		-1,569 62
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	3 02	Mar 2001	2,957,784 560	1 508,174 35	SEP01	Local	2,962,069 39		-4,284 83				
464		300,000,000 00					Base		1,690,255 39		-2,184 84		0 00		-2,184 84

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X017950	504	AUSTRALIA BBILL 90DAY FUTURES	3 00	Feb 2001	2,953,952 310	2,958,563 88	-4,611 57	-2,421 07	0 00	-2,421 07	
		300,000,000 00			1,550,824 96	1,597,032 79					
WB1M 99X017950	524	AUSTRALIA BBILL 90DAY FUTURES	50 00	Mar 2001	49,341,091 860	49,399,208 18	-58,116 32	-29,000 04	0 00	-29,000 04	
		5,000,000,000 00			24,621,204 84	26,327,653 71					
WB1M 99X017950	607	AUSTRALIA BBILL 90DAY FUTURES	3 00	Jan 2001	2,954,698 740	2,958,396 03	-3,697 29	-2,056 06	0 00	-2,056 06	
		300,000,000 00			1,643,107 97	1,599,210 27					
WB1M 99X017950	657	AUSTRALIA BBILL 90DAY FUTURES	3 00	Jan 2001	2,954,602 860	2,958,348 09	-3,745 23	-2,065 49	0 00	-2,065 49	
		300,000,000 00			1,629,463 48	1,600,170 49					
WB1M 99X017950	685	AUSTRALIA BBILL 90DAY FUTURES	5 00	Jan 2001	4,924,217 900	4,930,580 15	-6,362 25	-3,536 77	0 00	-3,536 77	
		500,000,000 00			2,737,372 73	2,666,950 82					
WB1M 99X017950	722	AUSTRALIA BBILL 90DAY FUTURES	1 00	Jan 2001	984,627 180	986,116 03	-1,488 85	-828 69	0 00	-828 69	
		100,000,000 00			548,043 49	533,380 16					
WB1M 99X017950	723	AUSTRALIA BBILL 90DAY FUTURES	1 00	Jan 2001	984,603 130	986,116 03	-1,512 90	-842 08	0 00	-842 08	
		100,000,000 00			548,030 10	533,390 16					
WB1M 99X017950	760	AUSTRALIA BBILL 90DAY FUTURES	2 00	Jan 2001	1,969,494 820	1,972,232 06	-2,737 24	-1,516 70	0 00	-1,516 70	
		200,000,000 00			1,091,297 08	1,066,780 33					
WB1M 99X017950	761	AUSTRALIA BBILL 90DAY FUTURES	2 00	Jan 2001	1,969,446 740	1,972,232 06	-2,785 32	-1,543 35	0 00	-1,543 35	
		200,000,000 00			1,091,270 44	1,066,780 33					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls		
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01										
794		3 000 Jan 2001	2,954,242 230	Local	2,958,348 09					-4,105 86			
		300,000,000 00	1,635,468 50	Base	1,600,170 49					-2,273 00	0 00		-2,273 00
99X017950	Total												
			106,446,513 76	Local	106,597,422 68					-150,908 92			
			55,672,502 92	Base	57,362,971 19					-79,293 27	0 00		-79,293 27
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
01		2 000 Mar 2001	1,976,749 320	Local	1,977,665 92					-916 60			
		200,000,000 00	975,723 46	Base	986,855 30					-452 43	0 00		-452 43
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
033		2 000 Jan 2001	1,971,079 100	Local	1,972,711 72					-1,632 62			
		200,000,000 00	1,072,661 25	Base	1,068,815 21					-888 47	0 00		-888 47
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
046		4 000 Mar 2001	3,953,450 500	Local	3,955,259 51					-1,809 01			
		400,000 000 00	1,960,911 45	Base	1,974,267 77					-897 28	0 00		-897 28
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
047		1 000 Mar 2001	988,374 700	Local	988,808 85					-434 15			
		100,000 000 00	490,233 85	Base	493,712 26					-215 34	0 00		-215 34
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
048		4 000 Mar 2001	3,953,691 840	Local	3,955,235 40					-1,543 56			
		400,000,000 00	1,961,031 15	Base	1,974,849 04					-765 61	0 00		-765 61
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
048		2 000 Feb 2001	1,973,862 940	Local	1,974,825 04					-962 10			
		200,000,000 00	1,037,067 59	Base	1,088,720 54					-505 48	0 00		-505 48
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
080		1 000 Jan 2001	985,251 120	Local	986,355 86					-1,104 74			
		100,000,000 00	536,764 81	Base	534,407 60					-601 86	0 00		-601 86



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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date								

WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
119		5 03 Mar 2001	4,943,079 700	Local		4,944,044 25	-964 55				
		500,000,000 00	2,469,068 31	Base		2,468,561 30	-481 79		0 00		-481 79
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
138		1 02 Jan 2001	985,588 020	Local		986,211 95	-623 93				
		100,000,000 00	550,056 67	Base		532,357 21	-348 22		0 00		-348 22
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
163		1 03 Mar 2001	988,929 380	Local		988,808 85	120 53				
		100,000,000 00	493,970 23	Base		493,712 26	60 20		0 00		60 20
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
164		2 03 Mar 2001	1,977,955 160	Local		1,977,617 70	337 46				
		200,000,000 00	987,988 60	Base		987,424 52	168 56		0 00		168 56
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
166		4 03 Mar 2001	3,955,813 920	Local		3,955,235 40	578 52				
		400,000,000 00	1,975,929 06	Base		1,974,849 04	288 97		0 00		288 97
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
210		1 07 Mar 2001	989,025 780	Local		988,808 85	216 93				
		100,000,000 00	493,128 25	Base		493,712 26	108 16		0 00		108 16
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
211		3 07 Mar 2001	2,966,860 440	Local		2,966,426 55	433 89				
		300,000,000 00	1,479,276 62	Base		1,481,136 78	216 34		0 00		216 34
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
242		2 03 Mar 2001	1,978,629 800	Local		1,977,641 81	987 99				
		200,000,000 00	975,464 49	Base		987,436 56	487 08		0 00		487 08
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
316		1 02 Apr 2001	988,664 160	Local		988,832 96	-168 80				
		100,000,000 00	479,304 38	Base		493,724 30	-81 83		0 00		-81 83

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
325		3 000 Feb 2001	2,954,959 320	Local	2,959,139 55		-4,180 23				
		300,000,000 00	1,625,818 62	Base	1,603,261 81		-2,299 96		0 00		-2,299 96
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
359		2 000 Apr 2001	1,977,810 560	Local	1,977,665 92		144 64				
		200,000,000 00	969,918 30	Base	987,448 59		70 93		0 00		70 93
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
360		4 000 Apr 2001	3,957,261 040	Local	3,956,200 00		1,061 04				
		400,000,000 00	1,940,640 81	Base	1,954,758 42		520 33		0 00		520 33
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
361		1 000 Feb 2001	985,034 550	Local	986,379 85		-1,345 30				
		100,000,000 00	541,473 49	Base	534,420 60		-739 51		0 00		-739 51
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
384		1 000 Feb 2001	985,202 920	Local	986,379 85		-1,176 93				
		100,000,000 00	534,985 19	Base	534,420 60		-639 07		0 00		-639 07
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
404		3 000 Feb 2001	2,955,752 700	Local	2,959,211 52		-3,458 82				
		300,000,000 00	1,588,717 08	Base	1,603,300 80		-1,859 12		0 00		-1,859 12
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
411		2 000 Apr 2001	1,978,726 940	Local	1,978,100 00		626 94				
		200,000,000 00	969,576 20	Base	977,379 21		307 20		0 00		307 20
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
412		3 000 Apr 2001	2,967,994 080	Local	2,967,246 48		747 60				
		300,000,000 00	1,454,317 10	Base	1,465,127 40		366 32		0 00		366 32
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
413		2 000 Apr 2001	1,978,630 600	Local	1,978,196 48		434 12				
		200,000,000 00	969,528 99	Base	976,437 78		212 72		0 00		212 72

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional	Pa	Stl Date						Future Gnl/Ls	
										Future Gnl/Ls	Base Curr Gnl/Ls
											Net Base Future Gnl/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
444		2 03 Feb 2001		1,970,838 300			Local	1,972,831 67		-1,993 37	
		200,000,000 00		1,055,778 08			Base	1,068,880 20		-1,067 85	0 00
											-1,067 85
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
454		2 03 Mar 2001		1,973,861 400			Local	1,975,450 33		-1,588 93	
		200,000,000 00		1,008,051 02			Base	1,061,216 16		-811 47	0 00
											-811 47
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
455		5 03 Mar 2001		4,938,431 530			Local	4,940,575 09		-2,143 56	
		500,000,000 00		2,522,056 98			Base	2,567,514 88		-1,094 72	0 00
											-1,094 72
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
469		1 03 Feb 2001		985,202 680			Local	986,427 83		-1,225 15	
		100,000,000 00		525,901 19			Base	534,446 60		-653 99	0 00
											-653 99
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
505		3 03 Feb 2001		2,955,968 760			Local	2,959,283 49		-3,314 73	
		300,000,000 00		1,551,883 60			Base	1,603,339 79		-1,740 23	0 00
											-1,740 23
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
564		1 03 Feb 2001		985,899 360			Local	986,571 81		-672 45	
		100,000,000 00		524,005 51			Base	534,031 32		-357 41	0 00
											-357 41
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
584		3 06 Feb 2001		2,960,700 430			Local	2,961,108 47		-408 04	
		300,000,000 00		1,546,077 76			Base	1,651,421 57		-213 07	0 00
											-213 07
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
608		2 09 Feb 2001		1,974,055 760			Local	1,974,584 66		-528 90	
		200,000,000 00		1,030,851 92			Base	1,115,837 79		-276 19	0 00
											-276 19
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES					DEC01				
608		1 06 Jan 2001		985,251 730			Local	986,211 95		-960 22	
		100,000,000 00		547,898 49			Base	532,357 21		-533 98	0 00
											-533 98

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Trd Dts of Ong Trds
Lot			Notional Pa	Stl Date						Future Gr/Ls	
Ticker										Future Gr/Ls	Net Base Future Gr/Ls
WB1M 609	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 006	Jan 2001	1,970,455 400	1,095,770 25	DEC01 Local	1,972,423 90	1,064,714 43	-1,968 50	
		200,000,000 00					Base			-1,094 68	-1,094 68
WB1M 652	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 007	Jan 2001	1,970,887 020	1,086,944 19	DEC01 Local	1,972,663 74	1,068,789 21	-1,776 72	
		200,000,000 00					Base			-979 86	-979 86
WB1M 653	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 007	Jan 2001	1,970,935 080	1,086,970 70	DEC01 Local	1,972,663 74	1,068,789 21	-1,728 66	
		200,000,000 00					Base			-953 36	-953 36
WB1M 664	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 001	Feb 2001	986,499 260	518,997 26	DEC01 Local	987,028 02	563,395 60	-528 76	
		100,000,000 00					Base			-278 18	-278 18
WB1M 687	99X020806	AUSTRALIA BBILL 90DAY FUTURES	3 008	Jan 2001	2,956,258 440	1,643,384 07	DEC01 Local	2,958,995 61	1,603,183 82	-2,737 17	
		300,000,000 00					Base			-1,521 59	-1,521 59
WB1M 717	99X020806	AUSTRALIA BBILL 90DAY FUTURES	4 002	Feb 2001	3,947,342 360	2,071,960 01	DEC01 Local	3,948,977 14	2,248,447 85	-1,634 78	
		400,000,000 00					Base			-858 09	-858 09
WB1M 719	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 009	Jan 2001	985,251 220	548,390 83	DEC01 Local	986,331 87	534,394 61	-1,080 65	
		100,000,000 00					Base			-601 49	-601 49
WB1M 720	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 009	Jan 2001	985,227 180	548,377 45	DEC01 Local	986,331 87	534,394 61	-1,104 69	
		100,000,000 00					Base			-614 87	-614 87
WB1M 741	99X020806	AUSTRALIA BBILL 90DAY FUTURES	4 009	Mar 2001	3,954,077 720	1,966,362 85	DEC01 Local	3,955,331 84	1,973,710 59	-1,254 12	
		400,000,000 00					Base			-623 67	-623 67

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gnl/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date						Future Gnl/Ls	Net Base Future Gnl/Ls
WB1M 762	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 00	Jan 2001	1,970,790 700		DEC01 Local	1,972,711 72	-1,921 02	
		200,000,000 00		1,092,015 13			Base	1,068,815 21	-1,064 44	-1,064 44
WB1M 772	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 00	Mar 2001	1,977,183 600		DEC01 Local	1,977,665 92	-482 32	
		200,000,000 00		980,287 63			Base	986,855 29	-239 13	-239 13
WB1M 773	99X020806	AUSTRALIA BBILL 90DAY FUTURES	3 00	Mar 2001	2,965,703 040		DEC01 Local	2,966,498 88	-795 84	
		300,000,000 00		1,470,395 57			Base	1,480,282 94	-394 58	-394 58
WB1M 795	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 00	Jan 2001	1,970,838 780		DEC01 Local	1,972,711 72	-1,872 94	
		200,000,000 00		1,091,056 35			Base	1,068,815 21	-1,036 86	-1,036 86
WB1M 799	99X020806	AUSTRALIA BBILL 90DAY FUTURES	3 00	Mar 2001	2,965,051 590		DEC01 Local	2,966,498 88	-1,447 29	
		300,000,000 00		1,463,549 47			Base	1,480,282 94	-714 38	-714 38
WB1M 799	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 00	Feb 2001	1,973,382 620		DEC01 Local	1,974,392 40	-1,009 78	
		200,000,000 00		1,030,105 73			Base	1,110,595 73	-527 11	-527 11
99X020806 Total					109,598,472 55		Local	109,647,282 82	-48,810 27	
					56,540,607 99		Base	57,195,609 93	-26,220 36	-26,220 36
AUSTRALIAN DOLLAR Total					426,762,517 31		Local	427,241,675 75	-479,158 44	
					230,668,905 81		Base	228,579,472 41	-262,631 62	-262,631 62
CANADIAN DOLLAR										

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Serving Institutional Investors Worldwide

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls	Net Base Future Gn/Ls
WB1M 134993922	08	CANADA BANKERS ACCEP FUTURES	1 03 Feb 2001	233,750 000	Local		SEP01	236,050 00	-2,300 00	
		250,000 00		152,002 95	Base			152,704 05	-1,495 64	-1,495 64
WB1M 134993922	09	CANADA BANKERS ACCEP FUTURES	5 03 Feb 2001	1,169,825 000	Local		SEP01	1,180,850 00	-11,025 00	
		1,250,000 00		760,713 80	Base			768,385 34	-7,169 34	-7,169 34
WB1M 134993922	050	CANADA BANKERS ACCEP FUTURES	3 05 Feb 2001	702,525 000	Local		SEP01	708,975 00	-6,450 00	
		750,000 00		458,417 94	Base			465,361 27	-4,208 81	-4,208 81
WB1M 134993922	109	CANADA BANKERS ACCEP FUTURES	1 07 Feb 2001	234,075 000	Local		SEP01	236,325 00	-2,250 00	
		250,000 00		153,270 67	Base			155,120 42	-1,473 28	-1,473 28
WB1M 134993922	129	CANADA BANKERS ACCEP FUTURES	1 09 Aug 2001	239,525 000	Local		SEP01	239,725 00	-200 00	
		250,000 00		155,839 28	Base			155,332 69	-130 12	-130 12
WB1M 134993922	140	CANADA BANKERS ACCEP FUTURES	3 02 Jan 2001	698,250 000	Local		SEP01	705,300 00	-7,050 00	
		750,000 00		467,400 87	Base			475,430 03	-4,719 19	-4,719 19
WB1M 134993922	141	CANADA BANKERS ACCEP FUTURES	1 02 Jan 2001	232,775 000	Local		SEP01	235,100 00	-2,325 00	
		250,000 00		155,817 02	Base			158,476 68	-1,556 33	-1,556 33
WB1M 134993922	145	CANADA BANKERS ACCEP FUTURES	2 03 Feb 2001	469,350 000	Local		SEP01	473,125 00	-3,775 00	
		500,000 00		305,169 05	Base			312,231 75	-2,454 49	-2,454 49
WB1M 134993922	146	CANADA BANKERS ACCEP FUTURES	2 03 Feb 2001	471,200 000	Local		SEP01	474,150 00	-2,950 00	
		500,000 00		306,371 91	Base			315,399 39	-1,918 08	-1,918 08

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gnl/Ls
Lot	Ticker	Asset ID	Notional Pa	Stl Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gnl/Ls	Future Gnl/Ls
										Base Curr Gnl/Ls	Net Base Future Gnl/Ls
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	1 03 Feb 2001	236,525 000	153 787 39		Local	237,525 00		-1,000 00	
147			250,000 00				Base	159,241 76		-650 20	0 00
											-650 20
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	1 03 Feb 2001	236,550 000	153,803 64		Local	237,525 00		-975 00	
148			250,000 00				Base	159,241 75		-633 94	0 00
											-633 94
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	1 03 Feb 2001	236,675 000	153,884 92		Local	237,575 00		-900 00	
150			250,000 00				Base	159,275 28		-585 18	0 00
											-585 18
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	10 02 Mar 2001	2,373,100 000	1,540,274 79		Local	2,379,300 00		-8,200 00	
204			2,500,000 00				Base	1,586,310 20		-4,024 15	0 00
											-4,024 15
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	1 02 Mar 2001	237,700 000	153,553 01		Local	238,075 00		-375 00	
238			250,000 00				Base	158,484 15		-242 25	0 00
											-242 25
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	6 02 Mar 2001	1,428,300 000	922,674 66		Local	1,428,825 00		-525 00	
239			1,500,000 00				Base	952,647 81		-339 15	0 00
											-339 15
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	6 02 Mar 2001	-1,428,300 000	-922,674 66		Local	-1,428,825 00		525 00	
239			-1,500,000 00				Base	-952,647 81		339 15	0 00
											339 15
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	1 02 Feb 2001	231,900 000	155,335 20		Local	235,100 00		-3,200 00	
266			250,000 00				Base	158,476 68		-2,143 48	0 00
											-2,143 48
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	6 02 Mar 2001	1,426,650 000	921,608 77		Local	1,428,825 00		-2,175 00	
274			1,500,000 00				Base	952,647 81		-1,405 05	0 00
											-1,405 05

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
285		5 03 Mar 2001 1,190,000 000	Local			1,190,875 00	-875 00				
		1,250,000 00 769,430 20	Base			795,465 55	-565 75	0 00		-565 75	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
324		1 03 Mar 2001 237,525 000	Local			238,050 00	-525 00				
		250 000 00 154,206 93	Base			159,188 08	-340 84	0 00		-340 84	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
325		1 03 Mar 2001 237,500 000	Local			238,050 00	-550 00				
		250,000 00 154,190 70	Base			159,188 08	-357 07	0 00		-357 07	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
326		2 03 Mar 2001 474,950 000	Local			476,100 00	-1,150 00				
		500,000 00 308,348 94	Base			318,376 17	-746 61	0 00		-746 61	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
381		1 07 Mar 2001 237,425 000	Local			238,075 00	-650 00				
		250 000 00 153,118 23	Base			159,204 80	-419 19	0 00		-419 19	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
382		1 07 Mar 2001 237,400 000	Local			238,075 00	-675 00				
		250,000 00 153,102 11	Base			159,204 80	-435 32	0 00		-435 32	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
470		3 02 Mar 2001 710,550 000	Local			713,550 00	-3,000 00				
		750,000 00 458,153 40	Base			476,472 82	-1,934 36	0 00		-1,934 36	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
471		3 02 Mar 2001 709,875 000	Local			713,175 00	-3,300 00				
		750,000 00 457,718 17	Base			474,023 11	-2,127 79	0 00		-2,127 79	
WB1M 134993922		CANADA BANKERS ACCEP FUTURES	SEP01								
508		2 03 Feb 2001 464,750 000	Local			470,200 00	-5,450 00				
		500,000 00 304,355 02	Base			316,953 36	-3,569 09	0 00		-3,569 09	

STATE STREET.
Serving residential homeowners nationwide.

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STATE STREET
Serving International Investors Worldwide

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Ong Trds
Lot			Notional Pa	Stl Date						Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1M	134993922	CANADA BANKERS ACCEP FUTURES					SEP01				
730		3 02 Feb 2001	700,725 000		Local			707,625 00		-6,900 00	
		750,000 00	455,785 88		Base			461,083 50		-4,488 10	0 00
											-4,488 10
WB1M	134993922	CANADA BANKERS ACCEP FUTURES					SEP01				
731		1 02 Feb 2001	233,650 000		Local			235,900 00		-2,250 00	
		250,000 00	151,977 41		Base			152,626 83		-1,463 51	0 00
											-1,463 51
WB1M	134993922	CANADA BANKERS ACCEP FUTURES					SEP01				
732		1 02 Feb 2001	233,675 000		Local			235,900 00		-2,225 00	
		250,000 00	151,993 67		Base			152,626 83		-1,447 25	0 00
											-1,447 25
WB1M	134993922	CANADA BANKERS ACCEP FUTURES					SEP01				
742		1 085 Jul 2001	239,525 000		Local			239,625 00		-100 00	
		250,000 00	155,890 07		Base			155,732 05		-65 08	0 00
											-65 08
134993922	Total										
					Local			26,083,825 00		-153,025 00	
					Base			17,296,847 59		-99,635 93	0 00
											-99,635 93
WB1M	134994987	CANADA BANKERS ACCEP FUTURES					DEC01				
04		1 03 Mar 2001	235,875 000		Local			237,500 00		-1,625 00	
		250,000 00	149,876 15		Base			159,224 99		-1,032 53	0 00
											-1,032 53
WB1M	134994987	CANADA BANKERS ACCEP FUTURES					DEC01				
06		1 08 Aug 2001	238,750 000		Local			239,600 00		-850 00	
		250,000 00	154,992 20		Base			156,560 39		-551 80	0 00
											-551 80
WB1M	134994987	CANADA BANKERS ACCEP FUTURES					DEC01				
051		1 08 Feb 2001	234,275 000		Local			236,200 00		-1,925 00	
		250,000 00	152,871 23		Base			154,895 47		-1,256 12	0 00
											-1,256 12
WB1M	134994987	CANADA BANKERS ACCEP FUTURES					DEC01				
054		2 02 Mar 2001	473,100 000		Local			475,750 00		-2,650 00	
		500,000 00	300,992 37		Base			316,702 02		-1,685 96	0 00
											-1,685 96

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate	Future G/Ls		Base Curr G/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							Net Base Future G/Ls
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
057		1 08 Aug 2001	238,625 000		Local		239,600 00		-975 00				
		250,000 00	154,981 45		Base		156,560 39		-633 24		0 00		-633 24
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
108		2 09 Aug 2001	476,850 000		Local		479,200 00		-2,350 00				
		500,000 00	308,441 14		Base		313,120 78		-1,520 05		0 00		-1,520 05
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
113		1 07 Feb 2001	234,200 000		Local		236,200 00		-2,000 00				
		250,000 00	153,352 52		Base		154,895 48		-1,309 59		0 00		-1,309 59
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
123		3 03 Mar 2001	709,875 000		Local		713,625 00		-3,750 00				
		750 000 00	452,812 94		Base		475,053 02		-2,392 04		0 00		-2,392 04
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
148		2 00 Aug 2001	476,600 000		Local		479,200 00		-2,600 00				
		500,000 00	308,299 20		Base		313,120 78		-1,681 87		0 00		-1,681 87
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
149		1 03 Feb 2001	234,250 000		Local		236,200 00		-1,950 00				
		250,000 00	152,308 19		Base		154,895 47		-1,267 88		0 00		-1,267 88
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
169		5 05 Mar 2001	1,182,250 000		Local		1,188,625 00		-6,375 00				
		1,250,000 00	756,979 13		Base		791,805 72		-4,081 82		0 00		-4,081 82
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
180		4 02 Aug 2001	957,800 000		Local		958,300 00		-500 00				
		1,000,000 00	624,177 26		Base		620,941 98		-325 84		0 00		-325 84
WB1M	134994987	CANADA BANKERS ACCEP FUTURES			DEC01								
205		1 03 Mar 2001	234,625 000		Local		236,425 00		-1,800 00				
		250,000 00	152,284 76		Base		155,256 75		-1,168 30		0 00		-1,168 30

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gm/Ls	Future Gm/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gm/Ls	Net Base Future Gm/Ls
WB1M 134994987	206	CANADA BANKERS ACCEP FUTURES	2 00 Mar 2001	469,200 000	304,537 08		DEC01 Local	472,850 00		-3,650 00	
		500,000 00					Base	310,513 50		-2,369 05	-2,369 05
WB1M 134994987	211	CANADA BANKERS ACCEP FUTURES	1 00 Jan 2001	234,675 000	156,502 18		DEC01 Local	236,200 00		-1,525 00	
		250,000 00					Base	154,895 47		-1,017 01	-1,017 01
WB1M 134994987	216	CANADA BANKERS ACCEP FUTURES	3 00 Mar 2001	707,425 000	450,359 69		DEC01 Local	712,400 00		-4,975 00	
		750,000 00					Base	470,790 81		-3,167 18	-3,167 18
WB1M 134994987	219	CANADA BANKERS ACCEP FUTURES	3 00 Mar 2001	707,550 000	450,439 27		DEC01 Local	712,350 00		-4,800 00	
		750,000 00					Base	470,570 57		-3,055 77	-3,055 77
WB1M 134994987	240	CANADA BANKERS ACCEP FUTURES	3 00 Mar 2001	703,875 000	454,699 73		DEC01 Local	709,275 00		-5,400 00	
		750,000 00					Base	465,770 26		-3,488 37	-3,488 37
WB1M 134994987	243	CANADA BANKERS ACCEP FUTURES	2 00 Aug 2001	478,550 000	311,657 60		DEC01 Local	479,000 00		-450 00	
		500 000 00					Base	309,691 70		-293 06	-293 06
WB1M 134994987	244	CANADA BANKERS ACCEP FUTURES	1 00 Aug 2001	239,300 000	155,845 08		DEC01 Local	239,500 00		-200 00	
		250,000 00					Base	154,845 85		-130 25	-130 25
WB1M 134994987	249	CANADA BANKERS ACCEP FUTURES	2 00 Mar 2001	473,650 000	301,342 29		DEC01 Local	475,550 00		-1,900 00	
		500,000 00					Base	314,198 04		-1,208 81	-1,208 81
WB1M 134994987	259	CANADA BANKERS ACCEP FUTURES	3 00 Jan 2001	703,875 000	469,531 78		DEC01 Local	708,600 00		-4,725 00	
		750,000 00					Base	464,686 42		-3,151 89	-3,151 89

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Base Currency USD - US DOLLAR											Trd Dts of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker		Notional Pa	Stl Date										
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
260		11 000 Jan 2001	2,581,700 000	Local				2,598,200 00		-16,500 00				
		2,750,000 00	1,722,166 87	Base				1,703,850 20		-11,006 61	0 00			-11,006 61
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
261		5 000 Jan 2001	1,173,625 000	Local				1,181,000 00		-7,375 00				
		1,250,000 00	782,886 51	Base				774,477 36		-4,919 62	0 00			-4,919 62
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
269		2 00 Sep 2001	486,350 000	Local				479,200 00		7,150 00				
		500,000 00	312,183 07	Base				313,120 78		4,589 51	0 00			4,589 51
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
269		CXL -2 00 Sep 2001	-486,350 000	Local				-479,200 00		-7,150 00				
		-500,000 00	-312,183 07	Base				-313,120 78		-4,589 51	0 00			-4,589 51
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
286		3 00 Mar 2001	704,325 000	Local				709,275 00		-4,950 00				
		750,000 00	455,402 46	Base				465,770 26		-3,200 57	0 00			-3,200 57
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
299		2 00 Sep 2001	476,350 000	Local				479,200 00		-2,850 00				
		500,000 00	305,764 17	Base				313,120 78		-1,829 39	0 00			-1,829 39
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
302		1 00 Feb 2001	234,550 000	Local				236,200 00		-1,650 00				
		250,000 00	156,984 08	Base				154,895 47		-1,104 34	0 00			-1,104 34
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
312		2 00 Sep 2001	477,450 000	Local				479,475 00		-2,025 00				
		500,000 00	306,116 59	Base				312,556 36		-1,298 33	0 00			-1,298 33
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01											
322		3 00 Mar 2001	703,800 000	Local				709,275 00		-5,475 00				
		750,000 00	456,923 85	Base				465,770 25		-3,554 50	0 00			-3,554 50

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Base Currency USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M 134994987	420	CANADA BANKERS ACCEP FUTURES	1 09 Aug 2001	239,125 000	155,599 35		DEC01	Local	239,600 00	-475 00	-309 08
		250,000 00					Base		155,645 12	0 00	
WB1M 134994987	468	CANADA BANKERS ACCEP FUTURES	4 02 Mar 2001	937,400 000	604,423 34		DEC01	Local	945,700 00	-8,300 00	-5,351 73
		1,000,000 00					Base		621,027 01	0 00	
WB1M 134994987	477	CANADA BANKERS ACCEP FUTURES	1 09 Aug 2001	239,000 000	155,305 79		DEC01	Local	239,600 00	-600 00	-389 89
		250,000 00					Base		155,645 12	0 00	
WB1M 134994987	511	CANADA BANKERS ACCEP FUTURES	2 09 Aug 2001	477,900 000	312,047 01		DEC01	Local	479,100 00	-1,200 00	-783 55
		500,000 00					Base		311,518 92	0 00	
WB1M 134994987	530	CANADA BANKERS ACCEP FUTURES	3 09 Mar 2001	703,050 000	454,225 14		DEC01	Local	709,275 00	-6,225 00	-4,021 84
		750,000 00					Base		465,770 25	0 00	
WB1M 134994987	586	CANADA BANKERS ACCEP FUTURES	1 09 Aug 2001	238,825 000	156,043 72		DEC01	Local	239,500 00	-675 00	-441 03
		250,000 00					Base		155,873 80	0 00	
WB1M 134994987	625	CANADA BANKERS ACCEP FUTURES	6 05 Mar 2001	1,404,550 000	901,450 02		DEC01	Local	1,418,600 00	-14,050 00	-9,017 39
		1,500,000 00					Base		931,573 35	0 00	
WB1M 134994987	626	CANADA BANKERS ACCEP FUTURES	7 05 Mar 2001	1,638 175 000	1,051,392 18		DEC01	Local	1,655,325 00	-17,150 00	-11,006 99
		1,750,000 00					Base		1,089,333 13	0 00	
WB1M 134994987	627	CANADA BANKERS ACCEP FUTURES	1 09 Aug 2001	238,675 000	154,853 06		DEC01	Local	239,500 00	-825 00	-535 26
		250,000 00					Base		155,873 80	0 00	

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
664		2 00 Aug 2001	477,300 000	Local	478,950 00				
		500,000 00	308,792 10	Base	312,121 18			0 00	-1,067 48
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
673		2 00 Feb 2001	469,200 000	Local	472,400 00				
		500,000 00	305,150 79	Base	309,790 95			0 00	-2,081 16
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
698		1 00 Mar 2001	234,075 000	Local	236,525 00				
		250,000 00	149,540 02	Base	156,091 13			0 00	-1,565 20
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
708		1 00 Aug 2001	238,650 000	Local	239,475 00				
		250,000 00	154,166 71	Base	156,060 59			0 00	-532 95
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
728		1 00 Feb 2001	234,575 000	Local	236,200 00				
		250,000 00	152,579 07	Base	154,895 47			0 00	-1,056 98
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
743		1 00 Aug 2001	238,900 000	Local	239,625 00				
		250,000 00	154,647 85	Base	156,331 55			0 00	-469 32
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
745		5 00 Mar 2001	1,172,100 000	Local	1,183,300 00				
		1,250,000 00	747,369 64	Base	776,963 54			0 00	-7,141 49
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
778		3 00 Mar 2001	707,175 000	Local	711,825 00				
		750,000 00	452,794 96	Base	473,999 97			0 00	-2,977 33
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01						
779		2 00 Mar 2001	472,200 000	Local	475,000 00				
		500,000 00	302,343 52	Base	318,449 99			0 00	-1,792 80

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate	Trd Dts of Ong Trds
Lot			Notional Pa	Stl Date	Proceeds			Cost	Future Gn/Ls	
Ticker									Future Gn/Ls	Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	1 00	Aug 2001	238,775 000	DEC01	Local	239,625 00	-850 00	
779		250,000 00			154 757 24	Base		156,331 55	-550 91	-550 91
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	1 00	Jan 2001	234,650 000	DEC01	Local	236,200 00	-1,550 00	
796		250,000 00			155,665 40	Base		154,895 47	-1,028 26	-1,028 26
134994987	Total				27,831,275 00	Local		28,010,100 00	-178,825 00	
					18,046,674 68	Base		18,397,628 43	-115,822 43	-115,822 43
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	9 00	Feb 2001	2,123,000 000	JUN01	Local	2,134,075 00	-11,075 00	
06		2,250,000 00			1,380,544 44	Base		1,428,526 33	-7,201 85	-7,201 85
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	9 00	Feb 2001	2,127,375 000	JUN01	Local	2,136,375 00	-9,000 00	
07		2,250,000 00			1,383,389 42	Base		1,432,270 72	-5,852 52	-5,852 52
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	1 00	Jan 2001	233,250 000	JUN01	Local	235,400 00	-2,150 00	
036		250,000 00			154,082 38	Base		158,294 73	-1,420 27	-1,420 27
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	5 00	Jan 2001	1,166 425 000	JUN01	Local	1,177,150 00	-10,725 00	
037		1,250,000 00			770,527 52	Base		789,555 38	-7,084 81	-7,084 81
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	7 00	Feb 2001	1,655,675 000	JUN01	Local	1,662,500 00	-6,825 00	
052		1,750,000 00			1,080,375 95	Base		1,113,449 20	-4,453 51	-4,453 51
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	8 00	Feb 2001	1,899,900 000	JUN01	Local	1,903,750 00	-3,850 00	
053		2,000,000 00			1,239,739 85	Base		1,267,307 34	-2,512 23	-2,512 23

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
110		7 00 Feb 2001	1,662,500 000	Local		1,666,350 00		-3,850 00			
		1,750,000 00	1,088,593 36	Base		1,112,257 78		-2,520 96	0 00		-2,520 96
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
111		1 00 Feb 2001	237,500 000	Local		238,075 00		-575 00			
		250,000 00	155,513 34	Base		158,981 73		-376 51	0 00		-376 51
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
112		3 00 Feb 2001	711,775 000	Local		713,825 00		-2,050 00			
		750,000 00	466,065 29	Base		477,123 83		-1,342 33	0 00		-1,342 33
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
151		2 00 Feb 2001	474,700 000	Local		475,775 00		-1,075 00			
		500,000 00	308,647 59	Base		318,158 83		-698 96	0 00		-698 96
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
152		2 00 Feb 2001	474,250 000	Local		475,575 00		-1,325 00			
		500,000 00	308,355 01	Base		317,219 86		-861 51	0 00		-861 51
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
153		1 00 Feb 2001	237,125 000	Local		237,800 00		-675 00			
		250,000 00	154,177 50	Base		157,181 52		-438 88	0 00		-438 88
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
262		3 00 Jan 2001	697,725 000	Local		705,450 00		-7,725 00			
		750,000 00	465,429 32	Base		476,301 50		-5,153 09	0 00		-5,153 09
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
267		1 00 Feb 2001	232,825 000	Local		235,550 00		-2,725 00			
		250,000 00	155,954 80	Base		156,376 46		-1,825 31	0 00		-1,825 31
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
301		6 00 Feb 2001	1,398,100 000	Local		1,413,425 00		-15,325 00			
		1,500,000 00	935,746 93	Base		927,503 03		-10,257 01	0 00		-10,257 01

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds			Future Gnl/Ls	
Ticker						Notional	Cost	Future Gnl/Ls	Net Base Future Gnl/Ls
WB1M 134994995	326	CANADA BANKERS ACCEP FUTURES	2 005	Feb 2001	467,750 000	JUN01 Local	471,900 00	-4 150 00	
		500,000 00			311,086 49	Base	305,298 53	-2,760 04	0 00
									-2,760 04
WB1M 134994995	327	CANADA BANKERS ACCEP FUTURES	2 005	Feb 2001	468,000 000	JUN01 Local	472,050 00	-4,050 00	
		500,000 00			311,252 76	Base	305,375 75	-2,693 53	0 00
									-2,693 53
WB1M 134994995	364	CANADA BANKERS ACCEP FUTURES	2 005	Feb 2001	468,650 000	JUN01 Local	472,450 00	-3,800 00	
		500,000 00			310,385 02	Base	310,109 57	-2,516 72	0 00
									-2,516 72
WB1M 134994995	385	CANADA BANKERS ACCEP FUTURES	1 007	Feb 2001	234,350 000	JUN01 Local	236,225 00	-1,875 00	
		250,000 00			154,757 94	Base	155,054 78	-1,238 20	0 00
									-1,238 20
WB1M 134994995	406	CANADA BANKERS ACCEP FUTURES	4 008	Feb 2001	939,100 000	JUN01 Local	945,550 00	-6,450 00	
		1,000,000 00			621,179 90	Base	623,163 17	-4,266 44	0 00
									-4,266 44
WB1M 134994995	445	CANADA BANKERS ACCEP FUTURES	2 009	Feb 2001	469,550 000	JUN01 Local	472,900 00	-3,350 00	
		500,000 00			310,960 43	Base	312,083 26	-2,218 54	0 00
									-2,218 54
WB1M 134994995	446	CANADA BANKERS ACCEP FUTURES	3 009	Feb 2001	704,000 000	JUN01 Local	709,225 00	-5,225 00	
		750,000 00			466,225 41	Base	467,785 57	-3,460 26	0 00
									-3,460 26
WB1M 134994995	454	CANADA BANKERS ACCEP FUTURES	2 000	Jan 2001	464,850 000	JUN01 Local	470,300 00	-5,450 00	
		500,000 00			310,458 90	Base	317,534 33	-3,639 89	0 00
									-3,639 89
WB1M 134994995	470	CANADA BANKERS ACCEP FUTURES	5 000	Feb 2001	1,172,875 000	JUN01 Local	1,181,500 00	-8,625 00	
		1,250,000 00			769,804 78	Base	778,428 91	-5,660 94	0 00
									-5,660 94

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Base Currency: USD - US DOLLAR													
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex Rate		
Lot			Notional	Pa	Stl	Date					Future Gn/Ls		
Ticker											Future Gn/Ls		
											Base Curr Gn/Ls		
											Net Base Future Gn/Ls		
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	2 00	Feb 2001	469,550 000	308,184 45	JUN01	Local	472,775 00	-3,225 00	-2,116 70	0 00	-2,116 70
471		500,000 00					Base		310,924 46	-2,116 70			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	4 00	Feb 2001	940,400 000	615,848 21	JUN01	Local	945,800 00	-5,400 00	-3,536 35	0 00	-3,536 35
507		1,000,000 00					Base		620,888 86	-3,536 35			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	6 00	Feb 2001	1,410,250 000	923,543 11	JUN01	Local	1,418,600 00	-8,350 00	-5,468 24	0 00	-5,468 24
510		1,500,000 00					Base		931,369 53	-5,468 24			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	3 00	Jan 2001	697,950 000	466,014 24	JUN01	Local	705,450 00	-7,500 00	-5,007 68	0 00	-5,007 68
562		750,000 00					Base		476,301 50	-5,007 68			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	4 00	Feb 2001	940,600 000	614,891 85	JUN01	Local	945,600 00	-5,000 00	-3,268 62	0 00	-3,268 62
565		1,000,000 00					Base		620,961 34	-3,268 62			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	6 00	Feb 2001	1,411,000 000	922,403 15	JUN01	Local	1,418,525 00	-7,525 00	-4,919 27	0 00	-4,919 27
566		1,500,000 00					Base		931,524 09	-4,919 27			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	3 00	Feb 2001	704,625 000	459,188 61	JUN01	Local	709,275 00	-4,650 00	-3,030 30	0 00	-3,030 30
586		750,000 00					Base		465,770 25	-3,030 30			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	4 00	Feb 2001	939,700 000	612,381 82	JUN01	Local	945,700 00	-6,000 00	-3,910 07	0 00	-3,910 07
587		1,000,000 00					Base		621,027 01	-3,910 07			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	2 00	Feb 2001	470,700 000	306,146 58	JUN01	Local	473,300 00	-2,600 00	-1,691 06	0 00	-1,691 06
621		500,000 00					Base		310,870 06	-1,691 06			

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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds			Future Gn/Ls			
Ticker								Future Gn/Ls			
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
622		2 00 Feb 2001	470,700 000			Local	473,400 00	-2,700 00			
		500,000 00	306,146 58			Base	310,935 75	-1,756 10	0 00	-1,756 10	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
623		3 00 Feb 2001	706,200 000			Local	710,100 00	-3,900 00			
		750,000 00	459,317 42			Base	466,454 75	-2,536 59	0 00	-2,536 59	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
624		1 00 Feb 2001	235,325 000			Local	236,700 00	-1,375 00			
		250,000 00	153,057 03			Base	155,519 00	-894 31	0 00	-894 31	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
625		2 00 Feb 2001	470,950 000			Local	473,450 00	-2,500 00			
		500,000 00	306,309 18			Base	311,070 85	-1,626 02	0 00	-1,626 02	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
660		2 07 Jan 2001	465,700 000			Local	470,300 00	-4,600 00			
		500,000 00	308,165 80			Base	317,534 33	-3,043 94	0 00	-3,043 94	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
670		4 00 Feb 2001	941,550 000			Local	946,975 00	-5,425 00			
		1,000,000 00	612,350 22			Base	622,190 99	-3,528 22	0 00	-3 528 22	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
671		13 00 Feb 2001	3,061,425 000			Local	3,078,525 00	-17,100 00			
		3,250,000 00	1,991,040 61			Base	2,025,454 73	-11,121 23	0 00	-11,121 23	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
672		4 00 Feb 2001	942,300 000			Local	947,300 00	-5,000 00			
		1,000,000 00	612,838 00			Base	627,320 21	-3,251 82	0 00	-3,251 82	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES				JUN01					
688		2 00 Jan 2001	465,400 000			Local	470,300 00	-4,900 00			
		500,000 00	307,357 14			Base	317,534 33	-3,236 03	0 00	-3 236 03	

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Close Ex. Rate		
Lot	Ticker	Notional Pa	Stl Date						Cost	Future Gn/Ls		
										Future Gn/Ls		
									Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	134994995	CANADA BANKERS ACCEP FUTURES			JUN01							
689		1 000 Jan 2001	233,150 000	Local					235,400 00	-2,250 00		
		250,000 00	153,975 76	Base					158,294 73	-1,485 93	-1,485 93	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES			JUN01							
724		5 000 Feb 2001	1,176,000 000	Local					1,183,750 00	-7,750 00		
		1,250,000 00	764,928 02	Base					784,875 97	-5,040 98	-5,040 98	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES			JUN01							
725		4 000 Feb 2001	940,700 000	Local					947,000 00	-6,300 00		
		1,000,000 00	611,877 37	Base					627,900 78	-4,097 83	-4,097 83	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES			JUN01							
726		4 000 Feb 2001	941,850 000	Local					947,325 00	-5,475 00		
		1,000,000 00	612,625 39	Base					629,620 98	-3,561 21	-3,561 21	
WB1M	134994995	CANADA BANKERS ACCEP FUTURES			JUN01							
727		8 000 Feb 2001	1,887,950 000	Local					1,896,675 00	-8,725 00		
		2,000,000 00	1,228,015 19	Base					1,269,613 38	-5,675 17	-5,675 17	
134994995 Total												
			41,845,225 00	Local					41,895,400 00	-250,175 00		
			27,289,860 06	Base					27,779,299 99	-164,257 98	-164,257 98	
										0 00	0 00	

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Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M 137993994	124	CANADA BANKERS ACCEP FUTURES	2 03 Mar 2001	475,150 000	303,087 26		MAR02	Local	476,300 00	-1,150 00	-733 56
		500,000 00					Base		307,726 95	-733 56	0 00
WB1M 137993994	125	CANADA BANKERS ACCEP FUTURES	2 03 Mar 2001	475,200 000	303,119 15		MAR02	Local	476,300 00	-1,100 00	-701 66
		500,000 00					Base		307,726 95	-701 66	0 00
WB1M 137993994	165	CANADA BANKERS ACCEP FUTURES	1 03 Mar 2001	237,700 000	152,196 18		MAR02	Local	238,150 00	-450 00	-288 13
		250,000 00					Base		153,863 48	-288 13	0 00
WB1M 137993994	167	CANADA BANKERS ACCEP FUTURES	5 03 Mar 2001	1,188,375 000	760,900 88		MAR02	Local	1,190,750 00	-2,375 00	-1,520 68
		1,250,000 00					Base		769,317 37	-1,520 68	0 00
WB1M 137993994	217	CANADA BANKERS ACCEP FUTURES	2 07 Mar 2001	475,900 000	302,966 64		MAR02	Local	476,600 00	-700 00	-445 63
		500,000 00					Base		306,902 36	-445 63	0 00
WB1M 137993994	218	CANADA BANKERS ACCEP FUTURES	2 07 Mar 2001	476,050 000	303,062 13		MAR02	Local	476,750 00	-700 00	-445 63
		500,000 00					Base		304,574 20	-445 63	0 00
WB1M 137993994	246	CANADA BANKERS ACCEP FUTURES	1 07 Apr 2001	238,375 000	154,990 25		MAR02	Local	238,225 00	150 00	97 53
		250,000 00					Base		153,743 03	97 53	0 00
WB1M 137993994	247	CANADA BANKERS ACCEP FUTURES	4 03 Mar 2001	953,700 000	606,756 34		MAR02	Local	953,500 00	200 00	127 24
		1,000,000 00					Base		609,148 41	127 24	0 00
WB1M 137993994	319	CANADA BANKERS ACCEP FUTURES	2 02 Apr 2001	477,250 000	303,131 54		MAR02	Local	476,800 00	450 00	285 82
		500,000 00					Base		304,606 15	285 82	0 00

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds				
Ticker									
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
320		1 000 Apr 2001	238,650 000	Local	238,400 00	250 00			
		250,000 00	151,581 65	Base	152,303 07	158 79	0 00		158 79
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
321		1 000 Apr 2001	238,675 000	Local	238,400 00	275 00			
		250,000 00	151,597 53	Base	152,303 07	174 67	0 00		174 67
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
363		2 000 Apr 2001	477,600 000	Local	476,800 00	800 00			
		500,000 00	302,163 67	Base	304,606 15	506 14	0 00		506 14
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
366		1 000 Apr 2001	238,850 000	Local	238,400 00	450 00			
		250,000 00	151,113 47	Base	152,303 07	284 70	0 00		284 70
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
415		2 000 Apr 2001	477,100 000	Local	476,800 00	300 00			
		500,000 00	304,408 88	Base	304,606 15	191 41	0 00		191 41
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
459		1 000 Apr 2001	238,625 000	Local	238,400 00	225 00			
		250,000 00	151,210 22	Base	152,303 07	142 58	0 00		142 58
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
460		1 000 Apr 2001	238,600 000	Local	238,400 00	200 00			
		250,000 00	151,194 38	Base	152,303 07	126 73	0 00		126 73
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
538		1 000 Apr 2001	238,450 000	Local	238,475 00	-25 00			
		250,000 00	153,206 03	Base	152,350 99	-16 06	0 00		-16 06
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02						
608		1 000 Apr 2001	238,700 000	Local	238,475 00	225 00			
		250,000 00	152,983 31	Base	152,350 99	144 20	0 00		144 20

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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds			Cost			Base Curr Gn/Ls	
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02								
649		1 006 Apr 2001	238,975 000		238,500 00		475 00				
		250,000 00	153,434 99		152,366 96		304 98		0 00	304 98	
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02								
712		1 007 Apr 2001	239,300 000		238,500 00		800 00				
		250 000 00	153,762 22		152,366 96		514 04		0 00	514 04	
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02								
744		4 009 Mar 2001	951,500 000		952,600 00		-1,100 00				
		1,000,000 00	606,707 80		615,453 90		-701 40		0 00	-701 40	
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02								
775		1 009 Mar 2001	237,900 000		238,150 00		-250 00				
		250,000 00	152,324 28		153,863 48		-160 07		0 00	-160 07	
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02								
776		2 009 Mar 2001	475,850 000		476 300 00		-450 00				
		500,000 00	304,680 57		307,726 95		-288 13		0 00	-288 13	
137993994	Total		10,716,700 00		10,722,575 00		-5,875 00				
			6,834,740 87		6,890 270 69		-3,752 28		0 00	-3,752 28	
CANADIAN DOLLAR	Total		106,124,000 00		106,711,900 00		-587,900 00				
			68,987,144 96		70,364,046 70		-383,468 62		0 00	-383,468 62	
EURO CURRENCY											
GERMANY											
WB1Q	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
023		69 00 May 2001	7,500,530 000		7,402,780 00		97,750 00				
		6,900 000 00	6,345,448 38		6,600,459 66		82,696 50		0 00	82,696 50	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date					Base Curr Gn/Ls	
GERMANY									
WB1Q	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
194		69 08 Sep 2001	7,135,980 000	Local		7,300,890 00		-164,910 00	
		6,900,000 00	6,328,900 66	Base		6,176,552 94		-146,258 68	-146,258 68
GERMANY									
WB1Q	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
687		69 09 Oct 2001	7,318,140 000	Local		7,438,200 00		-120,060 00	
		6,900,000 00	6,719,516 15	Base		6,596,939 58		-110,239 09	-110,239 09
GERMANY									
WB1Q	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
687		CXL -69 09 Oct 2001	-7,318,140 000	Local		-7,438,200 00		120,060 00	
		-6,900,000 00	-6,719,516 15	Base		-6,596,939 58		110,239 09	110,239 09
GERMANY									
WB1Q	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01						
688		69 09 Oct 2001	7,318,140 000	Local		7,438,200 00		-120,060 00	
		6,900,000 00	6,718,052 52	Base		6,596,939 58		-110,215 08	-110,215 08
GERMANY									
99X034294	Total								
			7,318,140 00	Local		7,438,200 00		-120,060 00	
			6,718,052 52	Base		6,596,939 58		-110,215 08	-110,215 08
GERMANY Total									
			21,954,650 00	Local		22,141,870 00		-187,220 00	
			19,392,401 56	Base		19,373,952 18		-173,777 26	-173,777 26
UNITED KINGDOM									
WB1M	99X011706	EURIBOR FUTURES	JUN01						
145		32 02 Jan 2001	7,598,800 000	Local		7,620,400 00		-21,600 00	
		8,000,000 00	7,203,662 40	Base		6,741,005 84		-20,476 80	-20,476 80
UNITED KINGDOM									
WB1M	99X018172	EURIBOR FUTURES	SEP01						
044		3 004 Jul 2001	717,012 500	Local		717,512 50		-500 00	
		750,000 00	607,094 49	Base		616,558 48		-423 35	-423 35

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
										Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	1 08 Feb 2001	239,837 500	239,425 00	SEP01 Local	239,425 00	412 50			
055		250,000 00		218,180 17	224,987 67	Base	224,987 67	375 25		0 00	375 25
WB1M	99X018172	EURIBOR FUTURES	6 02 Jun 2001	1,429,325 000	1,433,087 50	SEP01 Local	1,433,087 50	-3,762 50			
062		1,500,000 00		1,213,639 86	1,276,880 98	Base	1,276,880 98	-3,194 74		0 00	-3,194 74
WB1M	99X018172	EURIBOR FUTURES	9 02 Jun 2001	2,143,762 500	2,149,575 00	SEP01 Local	2,149,575 00	-5,812 50			
063		2,250,000 00		1,820,268 74	1,915,271 36	Base	1,915,271 36	-4,935 40		0 00	-4,935 40
WB1M	99X018172	EURIBOR FUTURES	6 005 Jul 2001	1,434,675 000	1,435,012 50	SEP01 Local	1,435,012 50	-337 50			
090		1,500,000 00		1,200,679 51	1,234,900 00	Base	1,234,900 00	-282 46		0 00	-282 46
WB1M	99X018172	EURIBOR FUTURES	9 03 Jun 2001	2,144,862 500	2,149,562 50	SEP01 Local	2,149,562 50	-4,700 00			
112		2,250,000 00		1,826,350 42	1,904,178 13	Base	1,904,178 13	-4,002 06		0 00	-4,002 06
WB1M	99X018172	EURIBOR FUTURES	1 07 Feb 2001	239,687 500	239,475 00	SEP01 Local	239,475 00	212 50			
114		250,000 00		220,368 69	222,280 70	Base	222,280 70	195 37		0 00	195 37
WB1M	99X018172	EURIBOR FUTURES	1 02 Jan 2001	237,012 500	238,125 00	SEP01 Local	238,125 00	-1,112 50			
151		250,000 00		224,687 85	208,883 25	Base	208,883 25	-1,054 65		0 00	-1,054 65
WB1M	99X018172	EURIBOR FUTURES	4 006 Jul 2001	956,400 000	956,700 00	SEP01 Local	956,700 00	-300 00			
168		1,000,000 00		807,679 80	823,527 36	Base	823,527 36	-253 35		0 00	-253 35
WB1M	99X018172	EURIBOR FUTURES	7 006 Jul 2001	1,674,050 000	1,674,487 50	SEP01 Local	1,674,487 50	-437 50			
169		1,750,000 00		1,413,735 23	1,434,700 89	Base	1,434,700 89	-369 47		0 00	-369 47

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Asset ID	Notional Pa	Stl Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gn/Ls	Future Gn/Ls
										Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES	2	03 Jun 2001	476,750 000	412,341 08	SEP01 Local Base	477,787 50	422,053 43	-1,037 50	-897 34
175		500,000 00								0 00	-897 34
WB1M	99X018172	EURIBOR FUTURES	8	03 Jan 2001	1,895,175 000	1,792,456 52	SEP01 Local Base	1,905,187 50	1,672,993 99	-10,012 50	-9,469 83
197		2,000,000 00								0 00	-9,469 83
WB1M	99X018172	EURIBOR FUTURES	17	03 Jun 2001	4,067,525 000	3,507,020 06	SEP01 Local Base	4,069,300 00	3,565,519 22	-1,775 00	-1,530 41
215		4,250,000 00								0 00	-1,530 41
WB1M	99X018172	EURIBOR FUTURES	8	03 Jun 2001	1,913,100 000	1,649,474 82	SEP01 Local Base	1,914,400 00	1,681,608 96	-1,300 00	-1,120 86
216		2,000,000 00								0 00	-1,120 86
WB1M	99X018172	EURIBOR FUTURES	10	009 Jul 2001	2,392,950 000	2,044,775 78	SEP01 Local Base	2,392,537 50	2,046,815 33	412 50	352 48
231		2,500,000 00								0 00	352 48
WB1M	99X018172	EURIBOR FUTURES	2	02 Mar 2001	479,300 000	448,385 15	SEP01 Local Base	478,962 50	444,572 99	337 50	315 73
242		500,000 00								0 00	315 73
WB1M	99X018172	EURIBOR FUTURES	7	04 Jan 2001	1,659,400 000	1,567,469 24	SEP01 Local Base	1,668,212 50	1,475,700 78	-8,812 50	-8,324 29
267		1,750,000 00								0 00	-8,324 29
WB1M	99X018172	EURIBOR FUTURES	2	04 May 2001	476,500 000	408,646 40	SEP01 Local Base	477,475 00	425,430 23	-975 00	-836 16
275		500 000 00								0 00	-836 16
WB1M	99X018172	EURIBOR FUTURES	2	03 Jun 2001	478,175 000	410,035 06	SEP01 Local Base	478,600 00	420,402 24	-425 00	-364 44
277		500,000 00								0 00	-364 44

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M 99X018172	EURIBOR FUTURES	3 00 Jun 2001	717,350 000	Local	717,962 50			-612 50					
279		750,000 00	615,127 63	Base	632,166 08			-525 22		0 00	-525 22		
WB1M 99X018172	EURIBOR FUTURES	3 05 Mar 2001	718,050 000	Local	717,862 50			187 50					
289		750,000 00	667,068 45	Base	662,014 60			174 18		0 00	174 18		
WB1M 99X018172	EURIBOR FUTURES	5 00 Jul 2001	1,196,937 500	Local	1,196,562 50			375 00					
296		1,250,000 00	1,032,597 98	Base	1,022,103 68			323 51		0 00	323 51		
WB1M 99X018172	EURIBOR FUTURES	4 00 Jun 2001	956,825 000	Local	957,362 50			-537 50					
318		1 000,000 00	813 779 66	Base	846,595 67			-457 14		0 00	-457 14		
WB1M 99X018172	EURIBOR FUTURES	1 05 Mar 2001	239,250 000	Local	239,212 50			37 50					
327		250,000 00	222,598 20	Base	219,884 13			34 89		0 00	34 89		
WB1M 99X018172	EURIBOR FUTURES	1 05 Jan 2001	237,050 000	Local	238,412 50			-1,362 50					
332		250,000 00	224,296 71	Base	211,567 25			-1,289 20		0 00	-1,289 20		
WB1M 99X018172	EURIBOR FUTURES	14 00 Jul 2001	3,355,550 000	Local	3,353,050 00			2,500 00					
345		3,500,000 00	2,862,619 71	Base	2,856,434 96			2,132 75		0 00	2,132 75		
WB1M 99X018172	EURIBOR FUTURES	4 00 Jun 2001	956,150 000	Local	957,250 00			-1,100 00					
351		1,000,000 00	815,117 88	Base	844,342 47			-937 75		0 00	-937 75		
WB1M 99X018172	EURIBOR FUTURES	2 08 May 2001	476,375 000	Local	477,487 50			-1,112 50					
365		500,000 00	408,158 10	Base	425,441 37			-953 19		0 00	-953 19		

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Base Currency USD - US DOLLAR				Security Description		Notional		Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date												
WB1M	99X018172	EURIBOR FUTURES	1 08 May 2001	238,212 500	238,750 00		Local				-537 50				
366		250,000 00		204,100 47	212,726 25		Base				-460 53		0 00		-460 53
WB1M	99X018172	EURIBOR FUTURES	2 08 Feb 2001	479,025 000	478,850 00		Local				175 00				
367		500,000 00		447,074 03	449,975 34		Base				163 33		0 00		163 33
WB1M	99X018172	EURIBOR FUTURES	3 082 Jul 2001	719,387 500	718,625 00		Local				762 50				
389		750,000 00		612,990 09	609,537 83		Base				649 72		0 00		649 72
WB1M	99X018172	EURIBOR FUTURES	2 08 Jun 2001	478,100 000	478,600 00		Local				-500 00				
395		500,000 00		408,201 78	421,790 18		Base				-426 90		0 00		-426 90
WB1M	99X018172	EURIBOR FUTURES	1 08 Feb 2001	239,675 000	239,425 00		Local				250 00				
408		250,000 00		220,189 42	224,987 67		Base				229 68		0 00		229 68
WB1M	99X018172	EURIBOR FUTURES	1 083 Jul 2001	239,800 000	239,525 00		Local				275 00				
426		250,000 00		205,772 38	202,159 10		Base				235 98		0 00		235 98
WB1M	99X018172	EURIBOR FUTURES	1 08 Jun 2001	239,000 000	239,300 00		Local				-300 00				
435		250,000 00		205,348 80	210,895 09		Base				-257 76		0 00		-257 76
WB1M	99X018172	EURIBOR FUTURES	2 086 Jul 2001	479,525 000	479,050 00		Local				475 00				
473		500,000 00		407,931 92	404,318 20		Base				404 08		0 00		404 08
WB1M	99X018172	EURIBOR FUTURES	1 08 Feb 2001	239,537 500	239,425 00		Local				112 50				
477		250,000 00		220,111 01	224,987 68		Base				103 38		0 00		103 38

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Base Curr Gr/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 487	99X018172	EURIBOR FUTURES	4 035 Jun 2001	955,875 000	Local	SEP01	957,237 50	-1,362 50	-1,362 50	0 00	0 00	-1,173 53	-1,173 53
		1,000,000 00		823,295 14	Base		843,613 41	-1,173 53					
WB1M 489	99X018172	EURIBOR FUTURES	2 00 May 2001	476,375 000	Local	SEP01	477,500 00	-1,125 00	-1,125 00	0 00	0 00	-953 21	-953 21
		500,000 00		403,632 53	Base		425,452 51	-953 21					
WB1M 490	99X018172	EURIBOR FUTURES	2 00 May 2001	476,400 000	Local	SEP01	477,525 00	-1,125 00	-1,125 00	0 00	0 00	-953 21	-953 21
		500,000 00		403,653 71	Base		425,474 78	-953 21					
WB1M 508	99X018172	EURIBOR FUTURES	5 007 Jul 2001	1,198,512 500	Local	SEP01	1,197,475 00	1,037 50	1,037 50	0 00	0 00	883 43	883 43
		1,250,000 00		1,020,533 39	Base		1,012,872 18	883 43					
WB1M 517	99X018172	EURIBOR FUTURES	6 035 Jun 2001	1,433,500 000	Local	SEP01	1,435,737 50	-2,237 50	-2,237 50	0 00	0 00	-1,923 80	-1,923 80
		1,500,000 00		1,232,523 30	Base		1,264,263 09	-1,923 80					
WB1M 532	99X018172	EURIBOR FUTURES	31 003 Mar 2001	7,413,737 500	Local	SEP01	7,416,600 00	-2,862 50	-2,862 50	0 00	0 00	-2,626 63	-2,626 63
		7,750,000 00		6,802,845 57	Base		6,857,783 11	-2,626 63					
WB1M 542	99X018172	EURIBOR FUTURES	1 001 Jun 2001	238,050 000	Local	SEP01	238,762 50	-712 50	-712 50	0 00	0 00	-606 12	-606 12
		250,000 00		202,509 14	Base		212,737 39	-606 12					
WB1M 543	99X018172	EURIBOR FUTURES	8 001 Jun 2001	1,904,750 000	Local	SEP01	1,910,325 00	-5,575 00	-5,575 00	0 00	0 00	-4,742 66	-4,742 66
		2,000,000 00		1,620,370 83	Base		1,702,099 60	-4,742 66					
WB1M 546	99X018172	EURIBOR FUTURES	5 008 Jul 2001	1,198,312 500	Local	SEP01	1,197,437 50	875 00	875 00	0 00	0 00	761 95	761 95
		1,250,000 00		1,043,490 53	Base		1,013,391 36	761 95					

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	99X018172	EURIBOR FUTURES	6 007 Jun 2001	1,433,325 000	1,435,387 50			-2,062 50			
577		1,500,000 00		1,232,516 17	1,251,873 75			-1,773 54	0 00		-1,773 54
WB1M	99X018172	EURIBOR FUTURES	7 009 Jul 2001	1,678,337 500	1,676,500 00			1,837 50			
599		1,750,000 00		1,459,650 12	1,418,821 95			1,598 07	0 00		1,598 07
WB1M	99X018172	EURIBOR FUTURES	7 007 Jun 2001	1,666,725 000	1,671,700 00			-4,975 00			
614		1,750,000 00		1,412,716 11	1,489,484 72			-4,216 81	0 00		-4,216 81
WB1M	99X018172	EURIBOR FUTURES	2 00 May 2001	476,000 000	477,475 00			-1,475 00			
638		500,000 00		417,023 60	425,430 23			-1,292 25	0 00		-1,292 25
WB1M	99X018172	EURIBOR FUTURES	2 080 Jul 2001	479,475 000	479,000 00			475 00			
639		500,000 00		416,040 46	405,377 70			412 16	0 00		412 16
WB1M	99X018172	EURIBOR FUTURES	3 003 Jun 2001	716 312 500	717,537 50			-1,225 00			
651		750,000 00		607,791 16	618,517 60			-1,039 42	0 00		-1,039 42
WB1M	99X018172	EURIBOR FUTURES	1 003 Jul 2001	238,987 500	239,162 50			-175 00			
782		250,000 00		202,350 72	205,512 34			-148 17	0 00		-148 17
99X018172	Total			59,245,975 00	59,307,500 00			-61,525 00			
				51,687,315 57	52,271,899 26			-54,469 91	0 00		-54,469 91
WB1M	99X020749	EURIBOR FUTURES	1 005 Feb 2001	237,287 500	238,062 50			-775 00			
054		250,000 00		216,860 44	210,590 09			-705 02	0 00		-705 02

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future G/Ls	Future G/Ls	Base Curr G/Ls	Net Base Future G/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X020749	EURIBOR FUTURES		DEC01							
061		3 002 Jun 2001		Local	713,950 000	716,187 50		-2,237 50			
		750,000 00		Base	606,214 95	661,088 47		-1,899 87	0 00		-1,899 87
WB1M	99X020749	EURIBOR FUTURES		DEC01							
113		3 003 Jun 2001		Local	715,150 000	716,600 00		-1,450 00			
		750,000 00		Base	608,950 23	666,009 44		-1,234 68	0 00		-1,234 68
WB1M	99X020749	EURIBOR FUTURES		DEC01							
114		3 003 Jun 2001		Local	714,862 500	716,437 50		-1,575 00			
		750,000 00		Base	608,705 42	655,564 78		-1,341 11	0 00		-1,341 11
WB1M	99X020749	EURIBOR FUTURES		DEC01							
126		1 003 Mar 2001		Local	238,437 500	239,137 50		-700 00			
		250,000 00		Base	213,616 16	227,180 63		-627 13	0 00		-627 13
WB1M	99X020749	EURIBOR FUTURES		DEC01							
143		1 004 Apr 2001		Local	239,162 500	238,987 50		175 00			
		250,000 00		Base	215,150 59	224,863 34		157 43	0 00		157 43
WB1M	99X020749	EURIBOR FUTURES		DEC01							
148		5 005 Jul 2001		Local	1,192,912 500	1,194,987 50		-2,075 00			
		1,250,000 00		Base	998,348 47	1,057,253 66		-1,736 57	0 00		-1,736 57
WB1M	99X020749	EURIBOR FUTURES		DEC01							
161		4 006 Jul 2001		Local	953,000 000	955,425 00		-2,425 00			
		1,000,000 00		Base	804,808 50	838,339 88		-2,047 92	0 00		-2,047 92
WB1M	99X020749	EURIBOR FUTURES		DEC01							
162		5 006 Jul 2001		Local	1,193,150 000	1,195,262 50		-2,112 50			
		1,250,000 00		Base	1,007,615 18	1,068,477 37		-1,784 01	0 00		-1,784 01
WB1M	99X020749	EURIBOR FUTURES		DEC01							
163		4 006 Jul 2001		Local	952,025 000	954,912 50		-2,887 50			
		1,000,000 00		Base	803,985 11	855,987 95		-2,438 50	0 00		-2,438 50

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls				
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	99X020749	EURIBOR FUTURES											
164		1 006 Jul 2001	237,562 500		238,500 00			-937 50					
		250,000 00	200,621 53		212,646 60			-791 72		0 00			-791 72
WB1M	99X020749	EURIBOR FUTURES											
165		4 006 Jul 2001	950,550 000		954,250 00			-3,700 00					
		1,000,000 00	802,739 48		853,768 25			-3,124 65		0 00			-3,124 65
WB1M	99X020749	EURIBOR FUTURES											
215		3 005 Apr 2001	717,362 500		717,162 50			200 00					
		750,000 00	641,322 08		672,004 78			178 80		0 00			178 80
WB1M	99X020749	EURIBOR FUTURES											
218		9 005 Jun 2001	2,151,062 500		2,153,225 00			-2,162 50					
		2,250,000 00	1,854,646 09		1,973,503 39			-1,864 52		0 00			-1,864 52
WB1M	99X020749	EURIBOR FUTURES											
219		14 005 Jun 2001	3,356,100 000		3,354,550 00			1,550 00					
		3,500,000 00	2,893,629 42		3,003,581 20			1,336 41		0 00			1,336 41
WB1M	99X020749	EURIBOR FUTURES											
227		14 009 Jul 2001	3,331,900 000		3,342,012 50			-10,112 50					
		3,500,000 00	2,847,108 55		2,987,469 24			-8,641 13		0 00			-8,641 13
WB1M	99X020749	EURIBOR FUTURES											
228		7 009 Jul 2001	1,669,975 000		1,673,062 50			-3,087 50					
		1,750,000 00	1,426,993 64		1,481,655 52			-2,638 27		0 00			-2,638 27
WB1M	99X020749	EURIBOR FUTURES											
243		1 002 Mar 2001	237,062 500		238,062 50			-1,000 00					
		250,000 00	221,771 97		210,590 09			-935 50		0 00			-935 50
WB1M	99X020749	EURIBOR FUTURES											
246		1 001 Jan 2001	236,650 000		237,875 00			-1,225 00					
		250,000 00	222,616 66		208,663 95			-1,152 36		0 00			-1,152 36

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	SI Date								
WB1M 250	99X020749	EURIBOR FUTURES		DEC01							
		1 00 Apr 2001		Local	239,087 50	200 00					
		250,000 00		Base	223,570 72	177 58			0 00		177 58
WB1M 268	99X020749	EURIBOR FUTURES		DEC01							
		1 00 Feb 2001		Local	237,875 00	-1,325 00					
		250,000 00		Base	208,663 95	-1,245 90			0 00		-1,245 90
WB1M 275	99X020749	EURIBOR FUTURES		DEC01							
		2 00 Jun 2001		Local	479,375 00	225 00					
		500,000 00		Base	423,575 75	192 94			0 00		192 94
WB1M 276	99X020749	EURIBOR FUTURES		DEC01							
		2 00 Jun 2001		Local	479,437 50	312 50					
		500,000 00		Base	423,990 61	267 97			0 00		267 97
WB1M 299	99X020749	EURIBOR FUTURES		DEC01							
		1 000 Jul 2001		Local	239,237 50	-250 00					
		250,000 00		Base	210,146 22	-215 68			0 00		-215 68
WB1M 300	99X020749	EURIBOR FUTURES		DEC01							
		1 000 Jul 2001		Local	239,237 50	-237 50					
		250,000 00		Base	210,146 22	-204 89			0 00		-204 89
WB1M 301	99X020749	EURIBOR FUTURES		DEC01							
		5 000 Jul 2001		Local	1,196,187 50	-1,312 50					
		1,250,000 00		Base	1,050,874 64	-1,132 30			0 00		-1,132 30
WB1M 319	99X020749	EURIBOR FUTURES		DEC01							
		2 00 Jun 2001		Local	479,462 50	437 50					
		500,000 00		Base	424,707 85	372 09			0 00		372 09
WB1M 341	99X020749	EURIBOR FUTURES		DEC01							
		15 001 Jul 2001		Local	3,586,250 00	-7,750 00					
		3,750,000 00		Base	3,112,993 46	-6,611 54			0 00		-6,611 54

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Notional Pa	Stl Date						
								Close Ex Rate	Trd Dts of Orig Trds
								Future Gn/Ls	Net Base Future Gn/Ls
								Base Curr Gn/Ls	
WB1M	99X020749	EURIBOR FUTURES					DEC01		
342		2 001 Jul 2001		476,775 000			Local	-1,225 00	
		500,000 00		406,736 75			Base	-1,045 05	-1,045 05
WB1M	99X020749	EURIBOR FUTURES					DEC01		
343		19 001 Jul 2001		4,530,625 000			Local	-11,125 00	
		4,750,000 00		3,865,076 19			Base	-9,490 75	-9,490 75
WB1M	99X020749	EURIBOR FUTURES					DEC01		
352		1 000 Jun 2001		239,762 500			Local	50 00	
		250,000 00		204,397 53			Base	42 63	42 63
WB1M	99X020749	EURIBOR FUTURES					DEC01		
387		3 002 Jul 2001		715,887 500			Local	-1,437 50	
		750,000 00		610,007 74			Base	-1,224 89	-1,224 89
WB1M	99X020749	EURIBOR FUTURES					DEC01		
388		2 002 Jul 2001		477,500 000			Local	-850 00	
		500,000 00		406,877 75			Base	-724 29	-724 29
WB1M	99X020749	EURIBOR FUTURES					DEC01		
394		1 001 Jun 2001		239,800 000			Local	87 50	
		250,000 00		204,741 24			Base	74 71	74 71
WB1M	99X020749	EURIBOR FUTURES					DEC01		
427		2 003 Jul 2001		477,600 000			Local	-750 00	
		500,000 00		409,828 56			Base	-643 58	-643 58
WB1M	99X020749	EURIBOR FUTURES					DEC01		
461		3 005 Apr 2001		714,937 500			Local	-2,100 00	
		750,000 00		641,012 96			Base	-1,882 86	-1,882 86
WB1M	99X020749	EURIBOR FUTURES					DEC01		
472		1 006 Jul 2001		238,787 500			Local	-387 50	
		250 000 00		203,136 53			Base	-329 65	-329 65

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Ong Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Ong Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 474	99X020749	EURIBOR FUTURES	1 00 Feb 2001	236,687 500	217,492 14	237,875 00	208,663 95	-1,187 50	-1,091 19	0 00	0 00	-1,091 19	
		250,000 00											
WB1M 475	99X020749	EURIBOR FUTURES	1 00 Feb 2001	237,050 000	217,825 25	238,062 50	210,590 09	-1,012 50	-930 39	0 00	0 00	-930 39	
		250,000 00											
WB1M 486	99X020749	EURIBOR FUTURES	1 00 Jun 2001	239,662 500	206,421 31	239,725 00	212,516 22	-62 50	-53 83	0 00	0 00	-53 83	
		250,000 00											
WB1M 509	99X020749	EURIBOR FUTURES	18 07 Jul 2001	4,303,500 000	3,664,430 25	4,307,925 00	3,673,385 86	-4,425 00	-3,767 89	0 00	0 00	-3,767 89	
		4,500,000 00											
WB1M 516	99X020749	EURIBOR FUTURES	5 00 Jun 2001	1 198,187 500	1,030,201 61	1,198,687 50	1,066,399 96	-500 00	-429 91	0 00	0 00	-429 91	
		1,250,000 00											
WB1M 518	99X020749	EURIBOR FUTURES	1 00 Jun 2001	239,750 000	206,137 05	239,787 50	215,832 73	-37 50	-32 24	0 00	0 00	-32 24	
		250,000 00											
WB1M 542	99X020749	EURIBOR FUTURES	5 00 Jul 2001	1,197,462 500	1,042,750 35	1,197,700 00	1,017,733 43	-237 50	-206 81	0 00	0 00	-206 81	
		1,250,000 00											
WB1M 543	99X020749	EURIBOR FUTURES	5 00 Jul 2001	1,196,875 000	1,042,238 75	1,197,625 00	1,018,340 54	-750 00	-653 10	0 00	0 00	-653 10	
		1,250,000 00											
WB1M 544	99X020749	EURIBOR FUTURES	5 00 Jul 2001	1,196,937 500	1,042,293 18	1,197,625 00	1,018,340 54	-687 50	-598 68	0 00	0 00	-598 68	
		1,250,000 00											

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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Sft Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X020749	EURIBOR FUTURES	2 00 Jun 2001	477,425 000	478,125 00	-700 00	DEC01	478,125 00	-700 00		
544		500,000 00		406,145 45	446,544 71	-595 49	Base	446,544 71	-595 49	0 00	-595 49
WB1M	99X020749	EURIBOR FUTURES	5 08 Jul 2001	1,196,812 500	1,197,500 00	-687 50	DEC01	1,197,500 00	-687 50		
545		1,250,000 00		1,042,184 33	1,010,690 00	-598 68	Base	1,010,690 00	-598 68	0 00	-598 68
WB1M	99X020749	EURIBOR FUTURES	2 08 May 2001	478,575 000	478,100 00	475 00	DEC01	478,100 00	475 00		
564		500,000 00		423,634 59	449,270 57	420 47	Base	449,270 57	420 47	0 00	420 47
WB1M	99X020749	EURIBOR FUTURES	4 07 Jun 2001	956,325 000	957,612 50	-1,287 50	DEC01	957,612 50	-1,287 50		
578		1,000,000 00		822,343 87	854,697 73	-1,107 12	Base	854,697 73	-1,107 12	0 00	-1,107 12
WB1M	99X020749	EURIBOR FUTURES	2 07 Jun 2001	477,725 000	478,600 00	-875 00	DEC01	478,600 00	-875 00		
579		500,000 00		410,795 73	425,810 42	-752 41	Base	425,810 42	-752 41	0 00	-752 41
WB1M	99X020749	EURIBOR FUTURES	1 06 Feb 2001	237,350 000	238,062 50	-712 50	DEC01	238,062 50	-712 50		
588		250,000 00		215,086 57	210,590 09	-645 67	Base	210,590 09	-645 67	0 00	-645 67
WB1M	99X020749	EURIBOR FUTURES	17 03 Mar 2001	4,027,112 500	4,047,500 00	-20,387 50	DEC01	4,047,500 00	-20,387 50		
593		4,250,000 00		3,650,577 48	3,581,752 18	-18,481 28	Base	3,581,752 18	-18,481 28	0 00	-18,481 28
WB1M	99X020749	EURIBOR FUTURES	28 09 Jul 2001	6,708,775 000	6,708,262 50	512 50	DEC01	6,708,262 50	512 50		
594		7,000,000 00		5,834,621 62	5,694,283 39	445 72	Base	5,694,283 39	445 72	0 00	445 72
WB1M	99X020749	EURIBOR FUTURES	12 09 Jul 2001	2,875,450 000	2,875,175 00	275 00	DEC01	2,875,175 00	275 00		
595		3,000,000 00		2,500,778 87	2,433,260 60	239 17	Base	2,433,260 60	239 17	0 00	239 17

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 99X020749	EURIBOR FUTURES	DEC01									
610	1 09 Feb 2001	Local	237,250 000			238,062 50	-812 50				
	250,000 00	Base	214,995 95			210,590 09	-736 29		0 00		-736 29
WB1M 99X020749	EURIBOR FUTURES	DEC01									
615	3 00 Jun 2001	Local	714,912 500			716,650 00	-1,737 50				
	750,000 00	Base	605,959 84			660,896 47	-1,472 71		0 00		-1,472 71
WB1M 99X020749	EURIBOR FUTURES	DEC01									
635	24 05 Mar 2001	Local	5,734,725 000			5,739,112 50	-4,387 50				
	6,000,000 00	Base	5,199,101 69			5,373,447 51	-3,977 71		0 00		-3,977 71
WB1M 99X020749	EURIBOR FUTURES	DEC01									
641	16 08 Jul 2001	Local	3,832,100 000			3,833,150 00	-1,050 00				
	4,000,000 00	Base	3,325,113 17			3,244,282 19	-911 08		0 00		-911 08
WB1M 99X020749	EURIBOR FUTURES	DEC01									
642	3 08 Jul 2001	Local	717,825 000			718,350 00	-525 00				
	750,000 00	Base	622,856 75			608,226 95	-455 54		0 00		-455 54
WB1M 99X020749	EURIBOR FUTURES	DEC01									
671	1 083 Jul 2001	Local	239,262 500			239,450 00	-187 50				
	250,000 00	Base	207,679 85			202,742 31	-162 75		0 00		-162 75
WB1M 99X020749	EURIBOR FUTURES	DEC01									
672	3 083 Jul 2001	Local	717,525 000			718,237 50	-712 50				
	750,000 00	Base	622,811 70			608,131 69	-618 45		0 00		-618 45
99X020749 Total											
		Local	74,991,550 00			75,097,225 00	-105,675 00				
		Base	65,082,682 82			66,063,400 99	-92,087 64		0 00		-92,087 64
WB1M 99X021796	EURIBOR FUTURES	MAR02									
017	2 087 Jul 2001	Local	477,600 000			478,875 00	-1,275 00				
	500,000 00	Base	417,995 52			434,148 08	-1,115 88		0 00		-1,115 88

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date		Cost				
WB1M 99X021796	EURIBOR FUTURES			MAR02					
058		1 000 Apr 2001	239,700 000	Local	239,387 50		312 50		
		250,000 00	216,017 64	Base	217,004 77		281 63	0 00	281 63
WB1M 99X021796	EURIBOR FUTURES			MAR02					
115		1 000 Jun 2001	239,387 500	Local	239,400 00		-12 50		
		250,000 00	203,838 46	Base	217,016 10		-10 64	0 00	-10 64
WB1M 99X021796	EURIBOR FUTURES			MAR02					
142		4 000 Apr 2001	959,450 000	Local	957,600 00		1,850 00		
		1,000,000 00	863,121 23	Base	868,064 40		1,664 26	0 00	1,664 26
WB1M 99X021796	EURIBOR FUTURES			MAR02					
212		1 000 Apr 2001	239,625 000	Local	239,400 00		225 00		
		250,000 00	214,224 75	Base	217,016 10		201 15	0 00	201 15
WB1M 99X021796	EURIBOR FUTURES			MAR02					
213		3 000 Apr 2001	718,837 500	Local	718,200 00		637 50		
		750,000 00	642,640 73	Base	651,048 30		569 93	0 00	569 93
WB1M 99X021796	EURIBOR FUTURES			MAR02					
214		1 000 Apr 2001	239,637 500	Local	239,400 00		237 50		
		250,000 00	214,235 93	Base	217,016 10		212 33	0 00	212 33
WB1M 99X021796	EURIBOR FUTURES			MAR02					
217		3 000 Jun 2001	717,487 500	Local	718,200 00		-712 50		
		750,000 00	618,617 72	Base	651,048 30		-614 32	0 00	-614 32
WB1M 99X021796	EURIBOR FUTURES			MAR02					
230		1 000 Jul 2001	239,300 000	Local	239,425 00		-125 00		
		250,000 00	204,481 85	Base	217,062 71		-106 81	0 00	-106 81
WB1M 99X021796	EURIBOR FUTURES			MAR02					
248		3 000 Aug 2001	716,175 000	Local	718,312 50		-2,137 50		
		750,000 00	629,589 44	Base	651,222 11		-1,879 08	0 00	-1,879 08

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date					Future Gn/Ls		Base Curr Gn/Ls	
WB1M	99X021796	EURIBOR FUTURES									
249		1 03 Aug 2001		238,750 000		239,437 50		-687 50			
		250,000 00		209,885 13		217,074 04		-604 38	0 00		-604 38
WB1M	99X021796	EURIBOR FUTURES									
250		1 03 Aug 2001		238,762 500		239,437 50		-675 00			
		250,000 00		209,896 11		217,074 04		-593 39	0 00		-593 39
WB1M	99X021796	EURIBOR FUTURES									
281		1 03 Jun 2001		239,112 500		239,400 00		-287 50			
		250,000 00		205,038 97		217,016 10		-246 53	0 00		-246 53
WB1M	99X021796	EURIBOR FUTURES									
297		1 090 Jul 2001		239,212 500		239,425 00		-212 50			
		250,000 00		206,368 62		217,062 71		-183 32	0 00		-183 32
WB1M	99X021796	EURIBOR FUTURES									
306		2 030 Apr 2001		480,350 000		478,800 00		1,550 00			
		500,000 00		428,087 92		434,032 20		1,381 36	0 00		1,381 36
WB1M	99X021796	EURIBOR FUTURES									
316		1 06 Aug 2001		238,625 000		239,437 50		-812 50			
		250,000 00		210,085 45		217,074 04		-715 33	0 00		-715 33
WB1M	99X021796	EURIBOR FUTURES									
320		1 03 Jun 2001		239,162 500		239,400 00		-237 50			
		250,000 00		203,407 71		217,016 10		-201 99	0 00		-201 99
WB1M	99X021796	EURIBOR FUTURES									
340		5 07 Aug 2001		1,194,600 000		1,197,800 00		-3,200 00			
		1,250,000 00		1,047,425 29		1,078,664 34		-2,805 76	0 00		-2,805 76
WB1M	99X021796	EURIBOR FUTURES									
344		2 091 Jul 2001		478,150 000		478,850 00		-700 00			
		500,000 00		407,909 77		434,125 41		-597 17	0 00		-597 17

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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls	Net Base Future Gn/Ls
									Future Gn/Ls	Base Curr Gn/Ls
WB1M	99X021796	EURIBOR FUTURES	4 08 Apr 2001	955,700 000	957,550 00		MAR02 Local	957,550 00	-1,850 00	
369		1,000,000 00		862,232 54	868,019 08		Base	868,019 08	-1,669 07	0 00
										-1,669 07
WB1M	99X021796	EURIBOR FUTURES	1 08 May 2001	240,100 000	239,400 00		MAR02 Local	239,400 00	700 00	
378		250,000 00		214,073 16	217,016 10		Base	217,016 10	624 12	0 00
										624 12
WB1M	99X021796	EURIBOR FUTURES	4 08 Aug 2001	956,700 000	958,700 00		MAR02 Local	958,700 00	-2,000 00	
386		1,000,000 00		838,451 88	859,474 55		Base	859,474 55	-1,752 80	0 00
										-1,752 80
WB1M	99X021796	EURIBOR FUTURES	2 08 Jul 2001	478,200 000	478,850 00		MAR02 Local	478,850 00	-650 00	
390		500,000 00		407,474 22	434,125 41		Base	434,125 41	-553 87	0 00
										-553 87
WB1M	99X021796	EURIBOR FUTURES	5 08 Aug 2001	1,194,300 000	1,198,087 50		MAR02 Local	1,198,087 50	-3,787 50	
422		1,250,000 00		1,066,748 76	1,067,562 28		Base	1,067,562 28	-3,383 00	0 00
										-3,383 00
WB1M	99X021796	EURIBOR FUTURES	2 08 Jul 2001	478,300 000	478,850 00		MAR02 Local	478,850 00	-550 00	
428		500,000 00		410,429 23	434,125 41		Base	434,125 41	-471 96	0 00
										-471 96
WB1M	99X021796	EURIBOR FUTURES	1 02 Jun 2001	238,912 500	239,425 00		MAR02 Local	239,425 00	-512 50	
434		250,000 00		205,273 62	217,062 70		Base	217,062 70	-440 34	0 00
										-440 34
WB1M	99X021796	EURIBOR FUTURES	6 08 Aug 2001	1,427,250 000	1,434,975 00		MAR02 Local	1,434,975 00	-7,725 00	
453		1,500,000 00		1,282,955 03	1,269,705 55		Base	1,269,705 55	-6,944 02	0 00
										-6,944 02
WB1M	99X021796	EURIBOR FUTURES	11 08 Aug 2001	2,614,262 500	2,629,950 00		MAR02 Local	2,629,950 00	-15,687 50	
480		2,750,000 00		2,348,914 86	2,260,585 27		Base	2,260,585 27	-14,095 22	0 00
										-14,095 22
										-14,095 22

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	99X021796	EURIBOR FUTURES			MAR02						
510		1 087 Jul 2001	239,112 500		Local	239,425 00		-312 50			
		250,000 00	203,604 29		Base	217,062 70		-266 09	0 00		-266 09
WB1M	99X021796	EURIBOR FUTURES			MAR02						
513		11 08 Aug 2001	2,620,012 500		Local	2,632,137 50		-12,125 00			
		2,750,000 00	2,388,665 40		Base	2,249,112 33		-11,054 38	0 00		-11,054 38
WB1M	99X021796	EURIBOR FUTURES			MAR02						
524		1 000 Apr 2001	238,850 000		Local	239,387 50		-537 50			
		250,000 00	210,761 24		Base	217,004 77		-474 29	0 00		-474 29
WB1M	99X021796	EURIBOR FUTURES			MAR02						
547		3 098 Jul 2001	717,112 500		Local	718,275 00		-1,162 50			
		750,000 00	624,461 57		Base	651,188 12		-1,012 31	0 00		-1,012 31
WB1M	99X021796	EURIBOR FUTURES			MAR02						
552		5 06 Aug 2001	1,194,250 000		Local	1,198,250 00		-4,000 00			
		1,250,000 00	1,088,081 18		Base	1,018,248 75		-3,644 41	0 00		-3,644 41
WB1M	99X021796	EURIBOR FUTURES			MAR02						
553		5 06 Aug 2001	1,194,012 500		Local	1,198,162 50		-4,150 00			
		1,250,000 00	1,087,864 79		Base	1,018,797 57		-3,781 06	0 00		-3,781 06
WB1M	99X021796	EURIBOR FUTURES			MAR02						
580		2 007 Jun 2001	477,800 000		Local	478,850 00		-1,050 00			
		500,000 00	410,860 22		Base	434,125 41		-902 90	0 00		-902 90
WB1M	99X021796	EURIBOR FUTURES			MAR02						
591		9 06 Aug 2001	2,149,775 000		Local	2,157,025 00		-7,250 00			
		2,250,000 00	1,962,959 55		Base	1,836,534 38		-6,619 98	0 00		-6,619 98
WB1M	99X021796	EURIBOR FUTURES			MAR02						
596		3 009 Jul 2001	717,262 500		Local	718,275 00		-1,012 50			
		750,000 00	623,803 20		Base	651,188 11		-880 57	0 00		-880 57

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Base Currency: USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date						Cost	Future Gn/Ls	
										Future Gn/Ls	Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X021796	EURIBOR FUTURES					MAR02				
610		3 002 Apr 2001		718,575 000			Local	718,162 50		412 50	
		750,000 00		637,016 74			Base	651,014 31		365 68	0 00
											365 68
WB1M	99X021796	EURIBOR FUTURES					MAR02				
616		1 004 Jun 2001		239,225 000			Local	239,400 00		-175 00	
		250,000 00		202,767 11			Base	217,016 10		-148 33	0 00
											-148 33
WB1M	99X021796	EURIBOR FUTURES					MAR02				
628		5 00 Aug 2001		1,193 337 500			Local	1,198,200 00		-4,862 50	
		1,250,000 00		1,092,500 48			Base	1,020,523 57		-4,451 62	0 00
											-4,451 62
WB1M	99X021796	EURIBOR FUTURES					MAR02				
638		5 080 Jul 2001		1,194,937 500			Local	1,197,125 00		-2,187 50	
		1,250,000 00		1,036,847 27			Base	1,085,313 52		-1,898 09	0 00
											-1,898 09
WB1M	99X021796	EURIBOR FUTURES					MAR02				
669		1 083 Jul 2001		238,950 000			Local	239,425 00		-475 00	
		250,000 00		207,408 60			Base	217,062 71		-412 30	0 00
											-412 30
WB1M	99X021796	EURIBOR FUTURES					MAR02				
674		1 007 Apr 2001		239,625 000			Local	239,387 50		237 50	
		250,000 00		211,373 21			Base	217,004 77		209 50	0 00
											209 50
WB1M	99X021796	EURIBOR FUTURES					MAR02				
715		1 084 Jul 2001		238,912 500			Local	239,437 50		-525 00	
		250,000 00		209,980 20			Base	217,074 04		-461 42	0 00
											-461 42
WB1M	99X021796	EURIBOR FUTURES					MAR02				
733		2 008 Apr 2001		479,725 000			Local	478,775 00		950 00	
		500,000 00		418,703 98			Base	434,009 53		829 16	0 00
											829 16
WB1M	99X021796	EURIBOR FUTURES					MAR02				
743		3 085 Jul 2001		716,925 000			Local	718,312 50		-1,387 50	
		750,000 00		630,320 46			Base	651,222 11		-1,219 89	0 00
											-1,219 89

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sil Date								
WB1M 99X021796 EURIBOR FUTURES											
	781	4 006 Jul 2001		MAR02	Local	955,950 000	957,750 00	-1,800 00			
		1,000,000 00			Base	840,662 43	868,296 15	-1,582 92		0 00	-1,582 92
99X021796 Total					Local	32,722,000 00	32,801,737 50	-79,737 50			
					Base	29,078,063 46	29,089,261 25	-71,456 32		0 00	-71,456 32
WB1M 99X028601 EURIBOR FUTURES											
	09	1 08 Aug 2001		JUN02	Local	237,600 000	238,912 50	-1,312 50			
		250,000 00			Base	216,263 52	204,700 23	-1,194 64		0 00	-1,194 64
WB1M 99X028601 EURIBOR FUTURES											
	045	1 004 Jul 2001		JUN02	Local	238,500 000	238,850 00	-350 00			
		250,000 00			Base	201,937 95	211,430 02	-296 35		0 00	-296 35
WB1M 99X028601 EURIBOR FUTURES											
	061	1 08 Aug 2001		JUN02	Local	237,512 500	238,912 50	-1,400 00			
		250,000 00			Base	216,136 38	204,700 23	-1,274 00		0 00	-1,274 00
WB1M 99X028601 EURIBOR FUTURES											
	111	1 08 Aug 2001		JUN02	Local	237,650 000	239,037 50	-1,387 50			
		250,000 00			Base	216,332 80	204,185 84	-1,263 04		0 00	-1,263 04
WB1M 99X028601 EURIBOR FUTURES											
	229	1 009 Jul 2001		JUN02	Local	238,475 000	238,850 00	-375 00			
		250,000 00			Base	203,776 89	211,430 02	-320 44		0 00	-320 44
WB1M 99X028601 EURIBOR FUTURES											
	313	1 08 Aug 2001		JUN02	Local	237,687 500	238,850 00	-1,162 50			
		250,000 00			Base	209,260 08	211,430 02	-1,023 47		0 00	-1,023 47
WB1M 99X028601 EURIBOR FUTURES											
	315	1 05 Sep 2001		JUN02	Local	237,775 000	239,037 50	-1,262 50			
		250,000 00			Base	211,263 09	204,185 83	-1,121 73		0 00	-1,121 73

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M 99X028601	EURIBOR FUTURES	1 08 Sep 2001	237,637 500	Local	239,050 00	-1,412 50					
378		250,000 00	211,758 78	Base	204,937 57	-1,258 68					0 00
WB1M 99X028601	EURIBOR FUTURES	3 08 Sep 2001	713,912 500	Local	717,987 50	-4,075 00					
418		750,000 00	644,948 55	Base	609,954 03	-3,681 36					0 00
WB1M 99X028601	EURIBOR FUTURES	3 08 Sep 2001	713,537 500	Local	717,950 00	-4,412 50					
452		750,000 00	641,755 63	Base	608,965 38	-3,968 60					0 00
WB1M 99X028601	EURIBOR FUTURES	1 08 Aug 2001	237,400 000	Local	238,850 00	-1,450 00					
452		250,000 00	213,398 86	Base	211,430 02	-1,303 41					0 00
WB1M 99X028601	EURIBOR FUTURES	1 08 Aug 2001	237,687 500	Local	238,962 50	-1,275 00					
512		250,000 00	216,699 69	Base	210,645 44	-1,162 42					0 00
WB1M 99X028601	EURIBOR FUTURES	6 08 Sep 2001	1,422,750 000	Local	1,435,650 00	-12,900 00					
548		1,500,000 00	1,316,470 58	Base	1,225,470 97	-11,936 38					0 00
WB1M 99X028601	EURIBOR FUTURES	2 08 Sep 2001	475,075 000	Local	478,975 00	-3,900 00					
549		500,000 00	439,586 90	Base	408,637 54	-3,608 67					0 00
WB1M 99X028601	EURIBOR FUTURES	1 08 Aug 2001	237,762 500	Local	239,037 50	-1,275 00					
549		250,000 00	216,625 41	Base	209,970 54	-1,161 65					0 00
WB1M 99X028601	EURIBOR FUTURES	4 08 Sep 2001	951,200 000	Local	958,525 00	-7,325 00					
550		1,000,000 00	880,145 36	Base	818,055 45	-6,777 82					0 00

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	SI Date										
WB1M	99X028601	EURIBOR FUTURES											
554		1 06 Aug 2001		JUN02	237,775 000		239,037 50	-1,262 50					
		250,000 00		Local	216,636 80		209,970 54	-1,150 26		0 00		-1,150 26	
WB1M	99X028601	EURIBOR FUTURES											
590		1 06 Aug 2001		JUN02	237,725 000		239,037 50	-1,312 50					
		250,000 00		Local	217,066 70		209,970 54	-1,198 44		0 00		-1,198 44	
WB1M	99X028601	EURIBOR FUTURES											
601		12 09 Sep 2001		JUN02	2,853,550 000		2,875,625 00	-22,075 00					
		3,000,000 00		Local	2,652,374 75		2,499,022 20	-20,518 74		0 00		-20,518 74	
WB1M	99X028601	EURIBOR FUTURES											
652		2 00 Sep 2001		JUN02	478,225 000		480,662 50	-2,437 50					
		500,000 00		Local	437,910 63		426,861 22	-2,232 02		0 00		-2,232 02	
WB1M	99X028601	EURIBOR FUTURES											
672		2 00 Aug 2001		JUN02	474,750 000		477,850 00	-3,100 00					
		500,000 00		Local	433,209 37		416,592 76	-2,828 75		0 00		-2,828 75	
WB1M	99X028601	EURIBOR FUTURES											
710		1 00 Aug 2001		JUN02	237,187 500		238,800 00	-1,612 50					
		250,000 00		Local	218,497 13		205,200 84	-1,485 44		0 00		-1,485 44	
WB1M	99X028601	EURIBOR FUTURES											
745		3 00 Aug 2001		JUN02	712,087 500		716,512 50	-4,425 00					
		750,000 00		Local	650,349 51		616,057 49	-4,041 35		0 00		-4,041 35	
WB1M	99X028601	EURIBOR FUTURES											
784		1 00 Aug 2001		JUN02	237,387 500		238,862 50	-1,475 00					
		250,000 00		Local	216,758 53		205,612 84	-1,346 82		0 00		-1,346 82	
99X028601 Total					12,360,850 00		12,443,825 00	-82,975 00					
				Local	11,299,163 89		10,749,417 56	-76,154 48		0 00		-76,154 48	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional Cost		Future Gn/Ls		Base Curr Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X028619	EURIBOR FUTURES											
012		2 08 Sep 2001		477,950 000		480,150 00		-2,200 00					
		500,000 00		439,952 98		438,280 88		-2,025 10		0 00		-2,025 10	
WB1M	99X028619	EURIBOR FUTURES											
089		1 08 Sep 2001		239,025 000		240,087 50		-1,062 50					
		250,000 00		219,950 81		221,168 61		-977 71		0 00		-977 71	
WB1M	99X028619	EURIBOR FUTURES											
137		1 07 Sep 2001		238,650 000		239,987 50		-1,337 50					
		250,000 00		217,815 86		219,132 59		-1,220 74		0 00		-1,220 74	
WB1M	99X028619	EURIBOR FUTURES											
237		2 08 Nov 2001		479,875 000		482,125 00		-2,250 00					
		500,000 00		424,065 54		436,294 30		-1,988 33		0 00		-1,988 33	
WB1M	99X028619	EURIBOR FUTURES											
237		1 07 Oct 2001		230,250 000		236,075 00		-5,825 00					
		250,000 00		205,359 98		218,440 20		-5,195 32		0 00		-5,195 32	
WB1M	99X028619	EURIBOR FUTURES											
309		5 06 Nov 2001		1,205,725 000		1,207,362 50		-1,637 50					
		1,250,000 00		1,062,384 30		1,093,195 45		-1,442 81		0 00		-1,442 81	
WB1M	99X028619	EURIBOR FUTURES											
344		1 05 Oct 2001		237,862 500		239,962 50		-2,100 00					
		250,000 00		211,887 97		218,365 88		-1,870 68		0 00		-1,870 68	
WB1M	99X028619	EURIBOR FUTURES											
367		1 08 Oct 2001		237,675 000		239,962 50		-2,287 50					
		250,000 00		215,357 32		218,365 87		-2,072 70		0 00		-2,072 70	
WB1M	99X028619	EURIBOR FUTURES											
403		1 08 Nov 2001		241,612 500		241,575 00		37 50					
		250,000 00		126,145 89		219,036 05		19 58		0 00		19 58	

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X028619	EURIBOR FUTURES									
403	CXL	-1 06 Nov 2001			-241,612 500		-241,575 00	-37 50			
		-250,000 00			-126,145 89		-219,036 05	-19 58	0 00		-19 58
WB1M	99X028619	EURIBOR FUTURES									
404		1 06 Nov 2001			241,775 000		241,662 50	112 50			
		250,000 00			126,230 73		217,085 42	58 74	0 00		58 74
WB1M	99X028619	EURIBOR FUTURES									
404	CXL	-1 06 Nov 2001			-241,775 000		-241,662 50	-112 50			
		-250,000 00			-126,230 73		-217,085 42	-58 74	0 00		-58 74
WB1M	99X028619	EURIBOR FUTURES									
406		1 06 Nov 2001			241,987 500		241,787 50	200 00			
		250,000 00			126,341 67		216,980 10	104 42	0 00		104 42
WB1M	99X028619	EURIBOR FUTURES									
406	CXL	-1 06 Nov 2001			-241,987 500		-241,787 50	-200 00			
		-250,000 00			-126,341 67		-216,980 10	-104 42	0 00		-104 42
WB1M	99X028619	EURIBOR FUTURES									
419		1 00 Sep 2001			238,525 000		239,475 00	-950 00			
		250,000 00			215,483 49		211,624 06	-858 23	0 00		-858 23
WB1M	99X028619	EURIBOR FUTURES									
494		1 06 Nov 2001			241,600 000		241,575 00	25 00			
		250,000 00			126,139 36		219,036 05	13 05	0 00		13 05
WB1M	99X028619	EURIBOR FUTURES									
494	CXL	-1 06 Nov 2001			-241,600 000		-241,575 00	-25 00			
		-250,000 00			-126,139 36		-219,036 05	-13 05	0 00		-13 05
WB1M	99X028619	EURIBOR FUTURES									
495		1 06 Nov 2001			241,700 000		241,625 00	75 00			
		250,000 00			126,191 57		219,105 55	39 16	0 00		39 16

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M	99X028619	EURIBOR FUTURES					SEP02				
495		CXL	-1 00 Nov 2001		-241,700 000		Local	-241,625 00		-75 00	
			-250,000 00		-126,191 57		Base	-219,105 55		-39 16	0 00
											-39 16
WB1M	99X028619	EURIBOR FUTURES					SEP02				
517			1 00 Nov 2001		241,612 500		Local	241,575 00		37 50	
			250,000 00		213,899 55		Base	219,036 05		33 20	0 00
											33 20
WB1M	99X028619	EURIBOR FUTURES					SEP02				
518			1 00 Nov 2001		241,775 000		Local	241,662 50		112 50	
			250,000 00		214,043 41		Base	217,085 42		99 60	0 00
											99 60
WB1M	99X028619	EURIBOR FUTURES					SEP02				
520			1 00 Nov 2001		241,987 500		Local	241,787 50		200 00	
			250,000 00		214,231 53		Base	216,980 10		177 06	0 00
											177 06
WB1M	99X028619	EURIBOR FUTURES					SEP02				
536			1 00 Nov 2001		237,987 500		Local	240,312 50		-2,325 00	
			250,000 00		215,735 67		Base	218,972 75		-2,107 61	0 00
											-2,107 61
WB1M	99X028619	EURIBOR FUTURES					SEP02				
556			2 00 Dec 2001		484,150 000		Local	483,462 50		687 50	
			500,000 00		437,042 20		Base	430,234 19		620 60	0 00
											620 60
WB1M	99X028619	EURIBOR FUTURES					SEP02				
583			1 00 Nov 2001		242,112 500		Local	241,825 00		287 50	
			250,000 00		212,889 52		Base	215,248 43		252 80	0 00
											252 80
WB1M	99X028619	EURIBOR FUTURES					SEP02				
583		CXL	-1 00 Nov 2001		-242,112 500		Local	-241,825 00		-287 50	
			-250,000 00		-212,889 52		Base	-215,248 43		-252 80	0 00
											-252 80
WB1M	99X028619	EURIBOR FUTURES					SEP02				
599			1 00 Dec 2001		240,875 000		Local	241,050 00		-175 00	
			250,000 00		217,991 87		Base	214,823 76		-158 37	0 00
											-158 37

Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Grn/Ls	Base Curr Grn/Ls	Net Base Future Grn/Ls
Lot	Ticker	Notional Pa	Stl Date		Cost				
WB1M 99X028619	EURIBOR FUTURES			SEP02					
600		2 09 Sep 2001		Local	479,137 50	476,125 000	-3,012 50		
		500,000 00		Base	420,658 67	442,558 19	-2,800 12	0 00	-2,800 12
WB1M 99X028619	EURIBOR FUTURES			SEP02					
600		1 00 Dec 2001		Local	241,150 00	241,062 500	-87 50		
		250,000 00		Base	214,623 50	218,161 56	-79 19	0 00	-79 19
WB1M 99X028619	EURIBOR FUTURES			SEP02					
631		1 09 Nov 2001		Local	241,825 00	242,125 000	300 00		
		250,000 00		Base	215,248 43	212,900 51	263 79	0 00	263 79
WB1M 99X028619	EURIBOR FUTURES			SEP02					
653		1 03 Nov 2001		Local	240,412 50	238,037 500	-2,375 00		
		250,000 00		Base	216,299 13	213,281 60	-2,128 00	0 00	-2,128 00
WB1M 99X028619	EURIBOR FUTURES			SEP02					
657		1 00 Sep 2001		Local	239,625 00	238,087 500	-1,537 50		
		250,000 00		Base	210,007 35	218,016 72	-1,407 89	0 00	-1,407 89
WB1M 99X028619	EURIBOR FUTURES			SEP02					
703		1 03 Nov 2001		Local	240,487 50	245,625 000	5,137 50		
		250,000 00		Base	216,366 60	220,276 50	4,607 31	0 00	4,607 31
WB1M 99X028619	EURIBOR FUTURES			SEP02					
703		-1 03 Nov 2001		Local	-240,487 50	-245,625 000	-5,137 50		
		-250,000 00		Base	-216,366 60	-220,276 50	-4,607 31	0 00	-4,607 31
WB1M 99X028619	EURIBOR FUTURES			SEP02					
704		2 00 Sep 2001		Local	479,912 50	477,275 000	-2,637 50		
		500,000 00		Base	431,297 37	437,374 81	-2,417 01	0 00	-2,417 01
WB1M 99X028619	EURIBOR FUTURES			SEP02					
728		1 03 Nov 2001		Local	240,487 50	238,125 000	-2,362 50		
		250,000 00		Base	216,366 60	213,550 50	-2,118 69	0 00	-2,118 69

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 - to December 31, 2001

Statement 31
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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trlds
Lot			Notional Pa	Stl Date						Future Gn/Ls	Net Base Future Gn/Ls
Ticker										Future Gn/Ls	
WB1M	99X028619	EURIBOR FUTURES					SEP02				
736		1 08 Sep 2001	238,750 000	Local			Local	239,925 00		-1,175 00	
		250,000 00	220,151 38	Base			Base	218,595 67		-1,083 47	-1,083 47
99X028619	Total						Local	7,697,512 50		-34,000 00	
			7,663,512 50	Local			Base	6,935,096 83		-30,757 72	-30,757 72
WB1M	99X028627	EURIBOR FUTURES					DEC02				
310		1 06 Nov 2001	243,225 000	Local			Local	242,200 00		1,025 00	
		250,000 00	214,305 55	Base			Base	217,083 86		903 13	903 13
WB1M	99X028627	EURIBOR FUTURES					DEC02				
588		1 09 Nov 2001	243,625 000	Local			Local	242,225 00		1,400 00	
		250,000 00	214,219 46	Base			Base	216,428 04		1,231 02	1,231 02
99X028627	Total						Local	484,425 00		2,425 00	
			486,850 00	Local			Base	433,511 90		2,134 15	2,134 15
UNITED KINGDOM Total											
			195,069,537 50	Local			Local	195,452,625 00		-383,087 50	
			171,680,590 90	Base			Base	172,283,593 63		-343,268 72	-343,268 72
EURO CURRENCY Total											
			217,024,187 50	Local			Local	217,594,495 00		-570,307 50	
			191,072,992 46	Base			Base	191,657,545 81		-517,045 98	-517,045 98
JAPANESE YEN											
WB1E	99X020111	JAPAN GOVT BONDS 10YR FUTURES					MAR01				
583		1 02 Mar 2001	129,932,000 000	Local			Local	134,530,000 00		-4,598,000 00	
		100,000,000 00	1,091,314 96	Base			Base	1,215,143 76		-38,619 17	-38,619 17

[illegible]

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex. Rate Future Gn/Ls	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date					Future Gn/Ls	
Ticker									Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1E	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01							
487		1 00 May 2001137,892,000 000	Local				138,880,000 00		-988,000 00	
		100,000,000 00	1,123,997 24	Base			1,166,470 32		-8,053 47	-8,053 47
WB1M	99X026654	EURO YEN FUTURES	MAR02							
188		2 00 Aug 2001 49,950,000 000	Local				49,938,750 00		11,250 00	
		500,000 00	403,845 75	Base			396,713 42		90 95	90 95
WB1M	99X026654	EURO YEN FUTURES	MAR02							
254		4 00 Aug 2001 99,897,500 000	Local				99,876,250 00		21,250 00	
		1,000,000 00	806,926 49	Base			800,182 41		171 64	171 64
WB1M	99X026654	EURO YEN FUTURES	MAR02							
317		1 00 Aug 2001 24,976,250 000	Local				24,967,500 00		8,750 00	
		250,000 00	201,730 47	Base			200,064 58		70 67	70 67
WB1M	99X026654	EURO YEN FUTURES	MAR02							
406		8 00 Aug 2001199,805,000 000	Local				199,707,500 00		97,500 00	
		2,000,000 00	1,624,827 19	Base			1,604,892 91		792 88	792 88
WB1M	99X026654	EURO YEN FUTURES	MAR02							
406		CXL -8 00 Aug 2001199,805,000 000	Local				-199,707,500 00		-97,500 00	
		-2,000,000 00	-1,624,827 19	Base			-1,604,892 91		-792 88	-792 88
WB1M	99X026654	EURO YEN FUTURES	MAR02							
407		3 00 Aug 2001 74,902,500 000	Local				74,883,750 00		18,750 00	
		750,000 00	606,221 68	Base			603,961 39		152 25	152 25
WB1M	99X026654	EURO YEN FUTURES	MAR02							
407		CXL -3 00 Aug 2001-74,902,500 000	Local				-74,883,750 00		-18,750 00	
		-750,000 00	-608,221 68	Base			-603,961 39		-152 25	-152 25

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001



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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls	Net Base Future Gn/Ls
											Future Gn/Ls	Base Curr Gn/Ls
WB1M	99X026654	EURO YEN FUTURES					MAR02					
408		3 08 Aug 2001	74,902,500 000				Local	74,883,750 00			18,750 00	
		750,000 00	608,221 68				Base	603,961 39			152 25	0 00
												152 25
WB1M	99X026654	EURO YEN FUTURES					MAR02					
408		CXL	-3 08 Aug 2001	-74,902,500 000			Local	-74,883,750 00			-18,750 00	
		-750,000 00	-608,221 68				Base	-603,961 39			-152 25	0 00
												-152 25
WB1M	99X026654	EURO YEN FUTURES					MAR02					
439		8 07 Aug 2001	199,805,000 000				Local	199,707,500 00			97,500 00	
		2,000,000 00	1,624,827 19				Base	1,604,892 91			792 88	0 00
												792 88
WB1M	99X026654	EURO YEN FUTURES					MAR02					
440		3 08 Aug 2001	74,902,500 000				Local	74,883,750 00			18,750 00	
		750,000 00	608,221 68				Base	603,961 39			152 25	0 00
												152 25
WB1M	99X026654	EURO YEN FUTURES					MAR02					
441		4 08 Aug 2001	99,865,000 000				Local	99,850,000 00			15,000 00	
		1,000,000 00	811,502 99				Base	807,294 80			121 89	0 00
												121 89
WB1M	99X026654	EURO YEN FUTURES					MAR02					
482		1 08 Aug 2001	24,960,000 000				Local	24,962,500 00			-2,500 00	
		250,000 00	204,222 72				Base	200,099 40			-20 46	0 00
												-20 46
99X026654	Total		574,356,250 00				Local	574,186,250 00			170,000 00	
			4,661,277 29				Base	4,613,208 91			1,379 82	0 00
												1,379 82
WB1E	99X029997	JAPAN GOVT BONDS 10YR FUTURES					SEP01					
209		1 08 Aug 2001	138,742,000 000				Local	139,320,000 00			-578,000 00	
		100,000,000 00	1,156,183 33				Base	1,135,637 27			-4,816 67	0 00
												-4,816 67
WB1E	99X029997	JAPAN GOVT BONDS 10YR FUTURES					SEP01					
209		CXL	-1 08 Aug 2001	138,742,000 000			Local	-139,320,000 00			578,000 00	
		-100,000,000 00	-1,156,183 33				Base	-1,135,637 27			4,816 67	0 00
												4,816 67

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR														
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	SU Date											Net Base Future Gn/Ls
WB1E	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01											
233		1 00 Aug 2001	138,749,250 00				Local	139,320,000 00			-570,750 00			
		100,000,000 00	1,156,243 75				Base	1,135,637 27			-4,756 25	0 00		-4,756 25
99X029997 Total														
			138,749,250 00				Local	139,320,000 00			-570,750 00			
			1,156,243 75				Base	1,135,637 27			-4,756 25	0 00		-4,756 25
WB1M	99X030003	EURO YEN FUTURES	JUN02											
013		5 00 Nov 2001	124,937,500 00				Local	124,900,000 00			37,500 00			
		1,250,000 00	1,037,945 50				Base	1,068,618 95			311 54	0 00		311 54
WB1M	99X030003	EURO YEN FUTURES	JUN02											
063		1 00 Nov 2001	24,987,500 00				Local	24,977,500 00			10,000 00			
		250,000 00	201,837 64				Base	206,913 61			80 78	0 00		80 78
WB1M	99X030003	EURO YEN FUTURES	JUN02											
082		3 00 Nov 2001	74,947,500 00				Local	74,932,500 00			15,000 00			
		750,000 00	623,413 31				Base	642,095 12			124 77	0 00		124 77
WB1M	99X030003	EURO YEN FUTURES	JUN02											
164		7 00 Nov 2001	174,850,000 00				Local	174,828,750 00			21,250 00			
		1,750,000 00	1,439,365 20				Base	1,489,065 39			174 93	0 00		174 93
WB1M	99X030003	EURO YEN FUTURES	JUN02											
183		2 00 Dec 2001	49,920,000 00				Local	49,925,000 00			-5,000 00			
		500,000 00	395,280 70				Base	395,727 65			-39 59	0 00		-39 59
WB1M	99X030003	EURO YEN FUTURES	JUN02											
206		1 00 Nov 2001	24,991,250 00				Local	24,977,500 00			13,750 00			
		250,000 00	202,999 35				Base	206,913 61			111 69	0 00		111 69
WB1M	99X030003	EURO YEN FUTURES	JUN02											
210		1 00 Aug 2001	24,962,500 00				Local	24,968,750 00			-6,250 00			
		250,000 00	210,281 36				Base	208,298 57			-52 65	0 00		-52 65

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate
Lot			Notional Pa	Stl Date	Proceeds				Future Gn/Ls
Ticker									Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls

WB1M	99X030003	EURO YEN FUTURES				JUN02								
238		3 05 Nov 2001	74,932,500 000			Local	74,925,000 00		7,500 00					
		750,000 00	613,045 08			Base	638,286 08		61 36		0 00			61 36
WB1M	99X030003	EURO YEN FUTURES				JUN02								
315		2 05 Nov 2001	49,957,500 000			Local	49,950,000 00		7,500 00					
		500,000 00	407,251 16			Base	425,524 05		61 14		0 00			61 14
WB1M	99X030003	EURO YEN FUTURES				JUN02								
319		12 03 Nov 2001	299,825,000 000			Local	299,687,500 00		137,500 00					
		3,000,000 00	2,434,434 88			Base	2,483,423 23		1,116 44		0 00			1,116 44
WB1M	99X030003	EURO YEN FUTURES				JUN02								
324		1 05 Oct 2001	24,971,250 000			Local	24,972,500 00		-1,250 00					
		250,000 00	202,816 49			Base	208,969 88		-10 15		0 00			-10 15
WB1M	99X030003	EURO YEN FUTURES				JUN02								
407		2 05 Nov 2001	49,960,000 000			Local	49,950,000 00		10,000 00					
		500,000 00	26,084,116 01			Base	417,642 14		5,221 00		0 00			5,221 00
WB1M	99X030003	EURO YEN FUTURES				JUN02								
407		-2 05 Nov 2001	-49,960,000 000			Local	-49,950,000 00		-10,000 00					
		-500,000 00	-26,084,116 01			Base	-417,642 14		-5,221 00		0 00			-5,221 00
WB1M	99X030003	EURO YEN FUTURES				JUN02								
429		6 00 Nov 2001	149,823,750 000			Local	149,823,750 00		56,250 00					
		1,500,000 00	1,212,032 99			Base	1,222,409 76		454 89		0 00			454 89
WB1M	99X030003	EURO YEN FUTURES				JUN02								
521		2 05 Nov 2001	49,960,000 000			Local	49,950,000 00		10,000 00					
		500,000 00	405,387 86			Base	417,642 14		81 14		0 00			81 14
WB1M	99X030003	EURO YEN FUTURES				JUN02								
541		1 01 Nov 2001	24,973,750 000			Local	24,972,500 00		1,250 00					
		250,000 00	205,259 25			Base	208,120 82		10 27		0 00			10 27

Realized Gain/Loss - Futures Contracts

STATE STREET
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Composite
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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date			Cost		Future Gn/Ls		
Ticker									
WB1M 99X030003	EURO YEN FUTURES								
595	2 09 Nov 2001	49,962,500 000			49,950,000 00		12,500 00		
	500,000 00	407,225 53			417,991 93		101 88	0 00	101 88
WB1M 99X030003	EURO YEN FUTURES								
653	4 00 Nov 2001	99,925,000 000			99,900,000 00		25,000 00		
	1,000,000 00	814,788 45			834,173 71		203 85	0 00	203 85
WB1M 99X030003	EURO YEN FUTURES								
708	4 00 Nov 2001	99,925,000 000			99,900,000 00		25,000 00		
	1,000,000 00	811,490 93			826,644 60		203 03	0 00	203 03
WB1M 99X030003	EURO YEN FUTURES								
708	3 00 Nov 2001	74,935,000 000			74,926,250 00		8,750 00		
	750,000 00	619,112 97			618,107 84		72 29	0 00	72 29
WB1M 99X030003	EURO YEN FUTURES								
736	1 00 Oct 2001	24,962,500 000			24,968,750 00		-6,250 00		
	250,000 00	206,265 14			208,298 57		-51 64	0 00	-51 64
WB1M 99X030003	EURO YEN FUTURES								
750	3 02 Nov 2001	74,950,000 000			74,930,000 00		20 000 00		
	750 000 00	608,668 95			620,256 60		162 42	0 00	162 42
WB1M 99X030003	EURO YEN FUTURES								
767	4 07 Nov 2001	99,925,000 000			99,905,000 00		20,000 00		
	1,000,000 00	827,125 24			829,353 63		165 55	0 00	165 55
WB1M 99X030003	EURO YEN FUTURES								
775	1 00 Oct 2001	24,967,500 000			24,970,000 00		-2,500 00		
	250,000 00	206,223 67			209,181 54		-20 65	0 00	-20 65
99X030003 Total					1,723,241,250 00		407,500 00		
					14,092,251 65		3,323 29	0 00	3,323 29

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001



Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date			Future Gn/Ls		
Ticker					Cost				
WB1M	99X035747	EURO YEN FUTURES	SEP02						
256		1 00 Aug 2001 -24,457,150 000	Local		249,550 00		-24,706,700 00		
		250,000 00	Base		2,017 61		-199,569 47	0 00	-199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02						
256		CXL -1 00 Aug 2001 24,457,150 000	Local		-249,550 00		24,706,700 00		
		-250,000 00	Base		-2,017 61		199,569 47	0 00	199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02						
296		1 00 Aug 2001 -24,457,150 000	Local		249,550 00		-24,706,700 00		
		250,000 00	Base		2,017 61		-199,569 47	0 00	-199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02						
296		CXL -1 00 Aug 2001 24,457,150 000	Local		-249,550 00		24,706,700 00		
		-250,000 00	Base		-2,017 61		199,569 47	0 00	199,569 47
WB1M	99X035747	EURO YEN FUTURES	SEP02						
307		1 00 Aug 2001 24,953,726 000	Local		24,954,992 00		-1,266 00		
		250,000 00	Base		201,761 11		-10 23	0 00	-10 23
WB1M	99X035747	EURO YEN FUTURES	SEP02						
325		1 00 Oct 2001 24,958,750 000	Local		24,963,750 00		-5,000 00		
		250,000 00	Base		202,930 32		-40 61	0 00	-40 61
WB1M	99X035747	EURO YEN FUTURES	SEP02						
431		2 00 Nov 2001 49,952,500 000	Local		49,931,250 00		21,250 00		
		500,000 00	Base		410,509 77		171 85	0 00	171 85
WB1M	99X035747	EURO YEN FUTURES	SEP02						
431		CXL -2 00 Nov 2001 -49,952,500 000	Local		-49,931,250 00		-21,250 00		
		-500,000 00	Base		-410,509 77		-171 85	0 00	-171 85
WB1M	99X035747	EURO YEN FUTURES	SEP02						
433		2 00 Nov 2001 49,952,500 000	Local		49,931,250 00		21,250 00		
		500,000 00	Base		410,509 77		171 85	0 00	171 85

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X035747	EURO YEN FUTURES	1 06 Dec 2001	24,977,500 000	Local	24,966,250 00					11,250 00
603		250,000 00		201,193 76	Base	205,222 57					90 62
											0 00
90 62											
WB1M	99X035747	EURO YEN FUTURES	2 06 Dec 2001	49,952,500 000	Local	49,932,500 00					20,000 00
691		500,000 00		401,224 90	Base	412,928 31					160 64
											0 00
160 64											
99X035747	Total			174,794,976 00	Local	174,748,742 00					46,234 00
				1,410,848 81	Base	1,433,352 08					372 27
											0 00
372 27											
WB1M	99X042057	EURO YEN FUTURES	1 06 Nov 2001	24,953,750 000	Local	24,955,000 00					-1,250 00
658		250,000 00		205,119 83	Base	205,105 14					-10 28
											0 00
-10 28											
WB1M	99X042057	EURO YEN FUTURES	2 06 Dec 2001	49,912,500 000	Local	49,903,750 00					8,750 00
690		500,000 00		400,903 61	Base	405,839 04					70 28
											0 00
70 28											
99X042057	Total			74,866,250 00	Local	74,858,750 00					7,500 00
				606,023 44	Base	610,944 18					60 00
											0 00
60 00											
JAPANESE YEN	Total			2,954,239,476 00	Local	2,959,764,992 00					-5,525,516 00
				24,141,757 14	Base	24,560,773 80					-46,293 51
											0 00
-46,293 51											
POUND STERLING											
WB1M	99X011219	LIBOR FUTURES	7 06 Jan 2001	823,112 500	Local	825,475 00					-2,362 50
055		875,000 00		1,199,768 78	Base	1,198,011 87					-3,443 58
											0 00
-3,443 58											

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date					
Ticker									
WB1M	99X011219	LIBOR FUTURES							
091		2 05 Jan 2001	235,200 000		235,850 00		-650 00		
		250,000 00	343,109 76		342,289 11		-948 22	0 00	-948 22
WB1M	99X011219	LIBOR FUTURES							
116		3 05 Jan 2001	352,650 000		353,775 00		-1,125 00		
		375,000 00	513,916 85		513,433 66		-1,639 46	0 00	-1,639 46
WB1M	99X011219	LIBOR FUTURES							
117		10 05 Jan 2001	1,175,375 000		1,179,250 00		-3,875 00		
		1,250,000 00	1,712,873 99		1,711,445 53		-5,647 04	0 00	-5,647 04
WB1M	99X011219	LIBOR FUTURES							
148		2 09 Jan 2001	235,025 000		235,850 00		-825 00		
		250,000 00	343,606 55		342,289 11		-1,206 15	0 00	-1,206 15
WB1M	99X011219	LIBOR FUTURES							
221		3 00 Jan 2001	352,537 500		353,775 00		-1,237 50		
		375,000 00	514,916 28		513,433 66		-1,807 49	0 00	-1,807 49
WB1M	99X011219	LIBOR FUTURES							
222		2 00 Jan 2001	234,975 000		235,850 00		-875 00		
		250,000 00	343,204 49		342,289 11		-1,278 03	0 00	-1,278 03
WB1M	99X011219	LIBOR FUTURES							
251		1 01 Jan 2001	117,437 500		117,925 00		-487 50		
		125,000 00	173,572 63		171,144 55		-720 53	0 00	-720 53
WB1M	99X011219	LIBOR FUTURES							
254		3 02 Mar 2001	352,500 000		353,775 00		-1,275 00		
		375,000 00	519,620 25		513,433 66		-1,879 48	0 00	-1,879 48
WB1M	99X011219	LIBOR FUTURES							
255		10 02 Mar 2001	1,175,125 000		1,179,250 00		-4,125 00		
		1,250,000 00	1,732,251 76		1,711,445 53		-6,080 66	0 00	-6,080 66

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X011219	LIBOR FUTURES											
275		2 00 Feb 2001		235,075 000		235,850 00		-775 00					
		250,000 00		347,558 39		342,289 10		-1,145 84		0 00			-1,145 84
WB1M	99X011219	LIBOR FUTURES											
276		6 00 Feb 2001		705,075 000		707,550 00		-2,475 00					
		750,000 00		1,042,453 39		1,026,867 32		-3,659 29		0 00			-3,659 29
WB1M	99X011219	LIBOR FUTURES											
278		1 00 Feb 2001		117,525 000		117,925 00		-400 00					
		125,000 00		173,760 71		171,144 55		-591 40		0 00			-591 40
WB1M	99X011219	LIBOR FUTURES											
303		10 00 Mar 2001		1,175,500 000		1,179,250 00		-3,750 00					
		1,250,000 00		1,726,574 40		1,711,445 52		-5,508 00		0 00			-5,508 00
WB1M	99X011219	LIBOR FUTURES											
313		5 02 Feb 2001		588,000 000		589,625 00		-1,625 00					
		625,000 00		865,418 40		855,722 76		-2,391 68		0 00			-2,391 68
WB1M	99X011219	LIBOR FUTURES											
314		1 02 Feb 2001		117,612 500		117,925 00		-312 50					
		125,000 00		173,102 08		171,144 55		-459 94		0 00			-459 94
WB1M	99X011219	LIBOR FUTURES											
346		7 00 Jan 2001		822,850 000		825,475 00		-2,625 00					
		875,000 00		1,230,901 32		1,198,011 87		-3,926 74		0 00			-3,926 74
WB1M	99X011219	LIBOR FUTURES											
349		4 00 Mar 2001		470,250 000		471,700 00		-1,450 00					
		500,000 00		689,997 83		684,578 21		-2,127 59		0 00			-2,127 59
WB1M	99X011219	LIBOR FUTURES											
350		3 00 Mar 2001		352,725 000		353,775 00		-1,050 00					
		375,000 00		517,553 40		513,433 66		-1,540 67		0 00			-1,540 67

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dte of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Tricker	Notional Pa	SI Date	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X011219	LIBOR FUTURES	JUN01							
351	2 06 Mar 2001	235,175 000			235,850 00	-675 00			
	250,000 00	345,072 28			342,289 11	-990 43		0 00	-990 43
WB1M 99X011219	LIBOR FUTURES	JUN01							
379	1 08 Jan 2001	117,512 500			117,925 00	-412 50			
	125,000 00	175,093 63			171,144 55	-614 63		0 00	-614 63
WB1M 99X011219	LIBOR FUTURES	JUN01							
399	3 07 Mar 2001	352,725 000			353,775 00	-1,050 00			
	375,000 00	515,472 32			513,433 66	-1,534 47		0 00	-1,534 47
WB1M 99X011219	LIBOR FUTURES	JUN01							
449	3 09 Mar 2001	352,687 500			353,775 00	-1,087 50			
	375,000 00	517,674 71			513,433 66	-1,596 23		0 00	-1,596 23
WB1M 99X011219	LIBOR FUTURES	JUN01							
465	1 08 Jan 2001	117,600 000			117,925 00	-325 00			
	125,000 00	175,306 32			171,144 55	-484 48		0 00	-484 48
WB1M 99X011219	LIBOR FUTURES	JUN01							
466	7 08 Jan 2001	823,112 500			825,475 00	-2,362 50			
	875,000 00	1,227,013 80			1,198,011 87	-3,521 78		0 00	-3,521 78
WB1M 99X011219	LIBOR FUTURES	JUN01							
476	3 02 Mar 2001	352,537 500			353,775 00	-1,237 50			
	375,000 00	516,855 23			513,433 66	-1,814 30		0 00	-1,814 30
WB1M 99X011219	LIBOR FUTURES	JUN01							
514	3 01 Jan 2001	352,762 500			353,775 00	-1,012 50			
	375,000 00	526,991 90			513,433 66	-1,512 57		0 00	-1,512 57
WB1M 99X011219	LIBOR FUTURES	JUN01							
515	3 01 Jan 2001	352,800 000			353,775 00	-975 00			
	375,000 00	527,047 92			513,433 66	-1,456 55		0 00	-1,456 55

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Sit Date								
WB1M	99X011219	LIBOR FUTURES									
544		65 00 Mar 2001		7,637,500 000		Local		-27,625 00			
		8,125,000 00		11,094,232 54		Base		-40,128 08	0 00		-40,128 08
WB1M	99X011219	LIBOR FUTURES									
545		7 00 Mar 2001		822,687 500		Local		-2,837 50			
		875,000 00		1,195,035 87		Base		-4,121 75	0 00		-4,121 75
WB1M	99X011219	LIBOR FUTURES									
575		6 00 Jan 2001		705,900 000		Local		-1,650 00			
		750,000 00		1,043,955 51		Base		-2,440 19	0 00		-2,440 19
WB1M	99X011219	LIBOR FUTURES									
606		20 00 Mar 2001		2,346,725 000		Local		-10,887 50			
		2,500,000 00		3,388,670 93		Base		-15,721 55	0 00		-15,721 55
WB1M	99X011219	LIBOR FUTURES									
607		1 00 Mar 2001		117,262 500		Local		-587 50			
		125,000 00		169,327 05		Base		-848 35	0 00		-848 35
WB1M	99X011219	LIBOR FUTURES									
608		23 00 Mar 2001		2,696,300 000		Local		-14,312 50			
		2,875,000 00		3,893,457 23		Base		-20,667 25	0 00		-20,667 25
WB1M	99X011219	LIBOR FUTURES									
646		106 00 Mar 2001		12,461,650 000		Local		-49,012 50			
		13,250,000 00		17,994,622 62		Base		-70,774 05	0 00		-70,774 05
WB1M	99X011219	LIBOR FUTURES									
647		34 00 Mar 2001		4,011,625 000		Local		-8,687 50			
		4,250,000 00		5,792,786 51		Base		-12,544 75	0 00		-12,544 75
WB1M	99X011219	LIBOR FUTURES									
673		5 00 Jan 2001		588,375 000		Local		-1,250 00			
		625,000 00		866,735 21		Base		-1,841 38	0 00		-1,841 38

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X011219	LIBOR FUTURES			JUN01							
694		1 03 Feb 2001	117,575 000	Local	117,925 00			-350 00			
		125,000 00	169,919 39	Base	171,144 55			-505 82		0 00	-505 82
WB1M 99X011219	LIBOR FUTURES			JUN01							
705		5 03 Jan 2001	588,312 500	Local	589,625 00			-1,312 50			
		625,000 00	868,172 77	Base	855,722 76			-1,936 86		0 00	-1,936 86
WB1M 99X011219	LIBOR FUTURES			JUN01							
734		1 03 Jan 2001	117,575 000	Local	117,925 00			-350 00			
		125,000 00	172,705 92	Base	171,144 55			-514 12		0 00	-514 12
99X011219	Total										
			44,906,950 00	Local	45,066,250 00			-159,300 00			
			65,340,310 92	Base	66,067,857 04			-231,571 38		0 00	-231,571 38
WB1M 99X013025	U K TREAS BONDS FUTURES			MAR01							
023		5 03 Feb 2001	587,890 000	Local	580,120 00			7,770 00			
		500,000 00	851,793 82	Base	867,801 52			11,257 94		0 00	11,257 94
WB1M 99X013025	U K TREAS BONDS FUTURES			MAR01							
024		2 03 Feb 2001	235,420 000	Local	232,370 00			3,050 00			
		200,000 00	341,100 04	Base	347,602 28			4,419 15		0 00	4,419 15
WB1M 99X013025	U K TREAS BONDS FUTURES			MAR01							
025		1 03 Feb 2001	117,170 000	Local	115,860 00			1,310 00			
		100,000 00	169,767 61	Base	172,631 40			1,898 06		0 00	1,898 06
WB1M 99X013025	U K TREAS BONDS FUTURES			MAR01							
026		4 03 Feb 2001	469,120 000	Local	463,680 00			5,440 00			
		400,000 00	679,707 97	Base	690,883 20			7,882 01		0 00	7,882 01
WB1M 99X013025	U K TREAS BONDS FUTURES			MAR01							
027		20 03 Feb 2001	2,330,920 000	Local	2,310,260 00			20,660 00			
		2,000,000 00	3,377,269 99	Base	3,444,866 68			29,934 28		0 00	29,934 28

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sld Date										
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
028		1 000,000 00	103 Feb 2001	115,350 000	167,130 62	114,950 00	169,999 55	400 00	579 56	0 00	0 00		579 56
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
056		1 000,000 00	103 Jan 2001	116,270 000	169,475 15	115,460 00	163,860 83	810 00	1,180 66	0 00	0 00		1,180 66
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
057		1 000,000 00	103 Jan 2001	116,450 000	169,737 52	115,470 00	163,875 03	980 00	1,428 45	0 00	0 00		1,428 45
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
058		1 000,000 00	103 Jan 2001	116,280 000	169,489 73	115,470 00	163,875 02	810 00	1,180 66	0 00	0 00		1,180 66
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
059		2 000,000 00	203 Jan 2001	232,560 000	338,979 46	230,970 00	327,792 63	1,590 00	2,317 58	0 00	0 00		2,317 58
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
060		1 000,000 00	103 Jan 2001	116,640 000	170,014 46	115,500 00	163,917 60	1,140 00	1,661 66	0 00	0 00		1,661 66
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
065		4 000,000 00	403 Feb 2001	461,120 000	664,704 48	459,720 00	677,327 50	1,400 00	2,018 11	0 00	0 00		2,018 11
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
066		3 000,000 00	303 Feb 2001	345,580 000	498,153 57	344,810 00	504,609 51	770 00	1,109 96	0 00	0 00		1,109 96
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01											
067		15 000,000 00	1503 Feb 2001	1,728,910 000	2,492,223 77	1,723,580 00	2,519,734 18	5,330 00	7,683 22	0 00	0 00		7 683 22

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Lot	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Trd Dis of Orig Trds	Net Base Future Gn/Ls
Ticker			Notional Pa	Stl Date											
WB1M	99X013025	068	U K TREAS BONDS FUTURES												
			1 000 Feb 2001		116,900 000		115,750 00		1,150 00						
			100,000 00		168,511 35		169,006 58		1,657 73			0 00			1,657 73
WB1M	99X013025	069	U K TREAS BONDS FUTURES												
			1 000 Feb 2001		116,470 000		115,540 00		930 00						
			100,000 00		167,891 51		167,001 52		1,340 60			0 00			1,340 60
WB1M	99X013025	070	U K TREAS BONDS FUTURES												
			1 000 Feb 2001		116,230 000		115,450 00		780 00						
			100,000 00		167,545 55		166,871 43		1,124 37			0 00			1,124 37
WB1M	99X013025	071	U K TREAS BONDS FUTURES												
			1 000 Feb 2001		115,110 000		114,850 00		260 00						
			100,000 00		165,931 07		166,991 90		374 79			0 00			374 79
WB1M	99X013025	072	U K TREAS BONDS FUTURES												
			1 000 Feb 2001		114,880 000		114,750 00		130 00						
			100,000 00		165,599 52		165,767 85		187 40			0 00			187 40
WB1M	99X013025	119	U K TREAS BONDS FUTURES												
			1 000 Jan 2001		115,800 000		115,500 00		300 00						
			100,000 00		168,755 34		163,917 60		437 19			0 00			437 19
WB1M	99X013025	120	U K TREAS BONDS FUTURES												
			1 000 Jan 2001		115,880 000		115,500 00		380 00						
			100,000 00		168,871 92		163,917 60		553 77			0 00			553 77
WB1M	99X013025	121	U K TREAS BONDS FUTURES												
			1 000 Jan 2001		115,870 000		115,500 00		370 00						
			100,000 00		168,857 35		163,917 60		539 20			0 00			539 20
WB1M	99X013025	122	U K TREAS BONDS FUTURES												
			1 000 Jan 2001		115,830 000		115,510 00		320 00						
			100,000 00		168,799 06		163,931 79		466 34			0 00			466 34

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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Asset ID	Notional Pa	Stl Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gn/Ls	Future Gn/Ls
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
123		1 000 Jan 2001	100,000 00		115,810 000	168,769 91	Local	115,510 00		300 00	
							Base	163,931 79		437 19	0 00
											437 19
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
124		2 000 Jan 2001	200,000 00		231,580 000	337,481 53	Local	231,040 00		540 00	
							Base	327,891 97		786 94	0 00
											786 94
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
125		3 000 Jan 2001	300,000 00		347,400 000	506,266 02	Local	346,590 00		810 00	
							Base	491,880 53		1,180 41	0 00
											1,180 41
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
126		2 000 Jan 2001	200,000 00		231,600 000	337,510 68	Local	231,100 00		500 00	
							Base	327,977 12		728 65	0 00
											728 65
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
127		1 000 Jan 2001	100,000 00		115,520 000	168,347 30	Local	115,350 00		170 00	
							Base	165,123 53		247 74	0 00
											247 74
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
146		1 000 Jan 2001	100,000 00		116,180 000	169,855 16	Local	115,710 00		470 00	
							Base	168,068 78		687 14	0 00
											687 14
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
147		1 000 Jan 2001	100,000 00		116,310 000	170,045 22	Local	115,780 00		530 00	
							Base	168,170 45		774 86	0 00
											774 86
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
209		2 000 Jan 2001	200,000 00		227,860 000	342,906 51	Local	230,500 00		-2,640 00	
							Base	326,572 40		-3,972 94	0 00
											-3,972 94
WB1M	99X013025	U K TREAS BONDS FUTURES					MAR01				
210		3 000 Jan 2001	300,000 00		342,340 000	515,187 47	Local	345,920 00		-3,580 00	
							Base	490,099 46		-5,387 55	0 00
											-5,387 55

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001, to: December 31, 2001

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	99X013025	U K TREAS BONDS FUTURES									
211		2 000 Jan 2001	228,700 000			230,830 00	-2,130 00				
		200,000 00	344,170 63			327,039 95	-3,205 43		0 00		-3,205 43
WB1M	99X013025	U K TREAS BONDS FUTURES									
212		1 000 Jan 2001	114,470 000			115,460 00	-990 00				
		100,000 00	172,265 90			163,860 83	-1,489 85		0 00		-1,489 85
WB1M	99X013025	U K TREAS BONDS FUTURES									
213		1 000 Jan 2001	114,540 000			115,460 00	-920 00				
		100,000 00	172,371 25			163,860 83	-1,384 51		0 00		-1,384 51
WB1M	99X013025	U K TREAS BONDS FUTURES									
214		1 000 Jan 2001	114,520 000			115,460 00	-940 00				
		100,000 00	172,341 15			163,860 84	-1,414 61		0 00		-1,414 61
WB1M	99X013025	U K TREAS BONDS FUTURES									
279		1 000 Feb 2001	116,090 000			115,800 00	290 00				
		100,000 00	171,639 07			168,199 50	428 77		0 00		428 77
WB1M	99X013025	U K TREAS BONDS FUTURES									
280		1 000 Feb 2001	116,070 000			115,810 00	260 00				
		100,000 00	171,609 50			168,214 03	384 41		0 00		384 41
WB1M	99X013025	U K TREAS BONDS FUTURES									
281		1 000 Feb 2001	116,060 000			115,820 00	240 00				
		100,000 00	171,594 71			168,228 55	354 84		0 00		354 84
WB1M	99X013025	U K TREAS BONDS FUTURES									
282		1 000 Feb 2001	116,070 000			115,830 00	240 00				
		100,000 00	171,609 50			168,243 08	354 84		0 00		354 84
WB1M	99X013025	U K TREAS BONDS FUTURES									
283		1 000 Feb 2001	116,050 000			115,860 00	190 00				
		100,000 00	171,579 93			168,286 65	280 92		0 00		280 92

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts		Security Description		Notional	Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Trd Date	Notional	Proceeds		Future Gn/Ls			
Ticker				Stl Date			Cost	Future Gn/Ls			
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
284		1 00 Feb 2001	115,610 000		Local		115,650 00	-40 00			
		100,000 00	170,929 39		Base		166,212 18	-59 14	0 00	-59 14	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
317		1 02 Feb 2001	115,090 000		Local		115,290 00	-200 00			
		100,000 00	169,389 46		Base		169,153 49	-294 36	0 00	-294 36	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
318		2 02 Feb 2001	230,100 000		Local		230,560 00	-460 00			
		200,000 00	338,661 18		Base		338,277 63	-677 03	0 00	-677 03	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
394		1 07 Feb 2001	114,560 000		Local		115,190 00	-630 00			
		100,000 00	167,440 90		Base		168,557 53	-920 81	0 00	-920 81	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
486		1 00 Feb 2001	115,280 000		Local		115,450 00	-170 00			
		100,000 00	167,375 03		Base		170,150 21	-246 82	0 00	-246 82	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
487		1 00 Feb 2001	115,310 000		Local		115,470 00	-160 00			
		100,000 00	167,418 59		Base		170,179 69	-232 30	0 00	-232 30	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
525		1 00 Feb 2001	115,860 000		Local		115,480 00	380 00			
		100,000 00	168,217 13		Base		170,194 42	551 72	0 00	551 72	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
526		1 00 Feb 2001	115,030 000		Local		115,070 00	-40 00			
		100,000 00	167,012 06		Base		169,728 25	-58 08	0 00	-58 08	
WB1M	99X013025	U K TREAS BONDS FUTURES			MAR01						
527		1 00 Feb 2001	115,460 000		Local		115,310 00	150 00			
		100,000 00	167,636 37		Base		171,650 47	217 79	0 00	217 79	

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
614		1 00 Feb 2001	115,480 000	Local	115,220 00		260 00				
		100,000 00	167,642 32	Base	171,643 24		377 44			0 00	377 44
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
615		1 00 Feb 2001	115,490 000	Local	115,220 00		270 00				
		100,000 00	167,656 83	Base	171,643 23		391 96			0 00	391 96
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
695		1 00 Feb 2001	115,690 000	Local	115,240 00		450 00				
		100,000 00	167,195 19	Base	171,673 03		650 34			0 00	650 34
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
696		1 00 Feb 2001	115,770 000	Local	115,270 00		500 00				
		100,000 00	167,310 80	Base	171,717 72		722 60			0 00	722 60
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
697		1 00 Feb 2001	115,780 000	Local	115,270 00		510 00				
		100,000 00	167,325 26	Base	171,717 72		737 05			0 00	737 05
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
698		1 00 Feb 2001	116,830 000	Local	115,780 00		1,050 00				
		100,000 00	168,842 72	Base	174,422 57		1,517 46			0 00	1,517 46
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
699		1 00 Feb 2001	116,850 000	Local	115,800 00		1,050 00				
		100,000 00	168,871 62	Base	174,452 70		1,517 46			0 00	1,517 46
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
748		1 00 Feb 2001	117,200 000	Local	115,860 00		1,340 00				
		100,000 00	169,564 96	Base	174,543 09		1,938 71			0 00	1,938 71
WB1M 99X013025	U K TREAS BONDS FUTURES	MAR01									
749		1 00 Feb 2001	117,390 000	Local	116,000 00		1,390 00				
		100,000 00	169,839 65	Base	173,211 20		2,011 05			0 00	2,011 05

Realized Gain/Loss - Futures Contracts

Composite

January 01-2001 to December 31, 2001

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gr/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls		Net Base	Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 99X013025	U K TREAS BONDS FUTURES										
750		2 02 Feb 2001	234,900 000		232,040 00		2,860 00		0 00		4,137 85
		200,000 00	339,853 32		346,482 13		4,137 85				
WB1M 99X013025	U K TREAS BONDS FUTURES										
751		1 02 Feb 2001	117,640 000		116,090 00		1,550 00		0 00		2,242 54
		100,000 00	170,201 55		173,345 59		2,242 54				
WB1M 99X013025	U K TREAS BONDS FUTURES										
752		1 02 Feb 2001	117,780 000		116,130 00		1,650 00		0 00		2,387 22
		100,000 00	170,404 10		173,405 32		2,387 22				
WB1M 99X013025	U K TREAS BONDS FUTURES										
753		3 02 Feb 2001	352,050 000		347,730 00		4,320 00		0 00		6,250 18
		300,000 00	509,345 94		520,169 31		6,250 18				
WB1M 99X013025	U K TREAS BONDS FUTURES										
755		1 02 Feb 2001	117,260 000		115,920 00		1,340 00		0 00		1,938 71
		100,000 00	169,651 77		173,404 73		1,938 71				
99X013025	Total		14,268,230 00		14,201,440 00		66,790 00		0 00		96,126 05
			20,763,648 64		20,795,546 54		96,126 05				
WB1M 99X013033	U K TREAS BONDS FUTURES										
069		1 02 Mar 2001	113,410 000		116,100 00		-2,690 00		0 00		-3,843 20
		100,000 00	162,028 87		168,217 29		-3,843 20				
WB1M 99X013033	U K TREAS BONDS FUTURES										
070		1 02 Mar 2001	113,460 000		116,110 00		-2,650 00		0 00		-3,786 06
		100,000 00	162,100 30		168,231 78		-3,786 06				
WB1M 99X013033	U K TREAS BONDS FUTURES										
071		1 02 Mar 2001	113,360 000		116,110 00		-2,750 00		0 00		-3,928 93
		100,000 00	161,957 43		168,231 78		-3,928 93				

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement of

Net Income

Period: 1/1/2001 to 12/31/2001



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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dte of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 99X013033	091	U K TREAS BONDS FUTURES	2 08 May 2001	243,900 000	236,110 00	7,790 00			
			200,000 00	350,801 37	339,360 91	11,204 36		0 00	11,204 36
WB1M 99X013033	110	U K TREAS BONDS FUTURES	2 08 Apr 2001	235,520 000	232,380 00	3,140 00			
			200,000 00	339,266 56	335,835 94	4,523 17		0 00	4,523 17
WB1M 99X013033	111	U K TREAS BONDS FUTURES	3 08 Apr 2001	352,920 000	348,420 00	4,500 00			
			300,000 00	508,381 26	502,247 43	6,482 25		0 00	6,482 25
WB1M 99X013033	112	U K TREAS BONDS FUTURES	1 08 Apr 2001	117,650 000	116,140 00	1,510 00			
			100,000 00	169,474 83	167,415 81	2,175 16		0 00	2,175 16
WB1M 99X013033	121	U K TREAS BONDS FUTURES	1 08 May 2001	122,040 000	118,070 00	3,970 00			
			100,000 00	175,322 66	169,702 01	5,703 30		0 00	5,703 30
WB1M 99X013033	126	U K TREAS BONDS FUTURES	1 07 Feb 2001	115,230 000	115,940 00	-710 00			
			100,000 00	166,161 66	167,741 99	-1,023 82		0 00	-1,023 82
WB1M 99X013033	127	U K TREAS BONDS FUTURES	1 07 Feb 2001	115,130 000	115,940 00	-810 00			
			100,000 00	166,017 46	167,741 99	-1,168 02		0 00	-1,168 02
WB1M 99X013033	138	U K TREAS BONDS FUTURES	1 08 Mar 2001	113,690 000	116,110 00	-2,420 00			
			100,000 00	162,508 49	168,231 78	-3,459 15		0 00	-3,459 15
WB1M 99X013033	157	U K TREAS BONDS FUTURES	3 08 Apr 2001	352,680 000	348,420 00	4,260 00			
			300,000 00	506,483 75	502,247 43	6,117 79		0 00	6,117 79

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 158	99X013033	U K TREAS BONDS FUTURES	1 00 Apr 2001	117,540 000	JUN01 Local	116,140 00	1,400 00				
		100,000 00		168,799 20	Base	167,415 81	2,010 54	0 00	0 00	2,010 54	
WB1M 159	99X013033	U K TREAS BONDS FUTURES	2 00 Apr 2001	235,060 000	JUN01 Local	232,280 00	2,780 00				
		200,000 00		337,569 67	Base	334,831 62	3,992 36	0 00	0 00	3,992 36	
WB1M 160	99X013033	U K TREAS BONDS FUTURES	1 00 Apr 2001	117,520 000	JUN01 Local	116,140 00	1,380 00				
		100,000 00		168,770 47	Base	167,415 81	1,981 82	0 00	0 00	1,981 82	
WB1M 161	99X013033	U K TREAS BONDS FUTURES	1 00 Apr 2001	117,650 000	JUN01 Local	116,150 00	1,500 00				
		100,000 00		168,957 17	Base	167,430 23	2,154 15	0 00	0 00	2,154 15	
WB1M 162	99X013033	U K TREAS BONDS FUTURES	1 00 Feb 2001	115,410 000	JUN01 Local	116,080 00	-670 00				
		100,000 00		167,748 44	Base	167,944 55	-973 85	0 00	0 00	-973 85	
WB1M 163	99X013033	U K TREAS BONDS FUTURES	1 00 Feb 2001	115,480 000	JUN01 Local	116,080 00	-600 00				
		100,000 00		167,850 18	Base	167,944 54	-872 10	0 00	0 00	-872 10	
WB1M 164	99X013033	U K TREAS BONDS FUTURES	1 00 Feb 2001	115,470 000	JUN01 Local	116,080 00	-610 00				
		100,000 00		167,835 65	Base	168,188 31	-886 64	0 00	0 00	-886 64	
WB1M 216	99X013033	U K TREAS BONDS FUTURES	1 00 Mar 2001	115,050 000	JUN01 Local	116,080 00	-1,030 00				
		100,000 00		167,351 73	Base	168,188 31	-1,498 24	0 00	0 00	-1,498 24	
WB1M 217	99X013033	U K TREAS BONDS FUTURES	1 00 Mar 2001	115,060 000	JUN01 Local	116,080 00	-1,020 00				
		100,000 00		167,366 28	Base	168,188 31	-1,483 69	0 00	0 00	-1,483 69	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
233		6 00 May 2001	735,420 000		Local		708,330 00	27,090 00					
		600,000 00	1,040,030 96		Base		1,018,035 56	38,310 68		0 00		38,310 68	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
235		1 00 Apr 2001	117,640 000		Local		116,170 00	1,470 00					
		100,000 00	169,436 89		Base		167,459 06	2,117 24		0 00		2,117 24	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
236		1 00 Apr 2001	117,440 000		Local		116,170 00	1,270 00					
		100,000 00	169,148 83		Base		167,459 05	1,829 18		0 00		1,829 18	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
237		1 00 Apr 2001	117,630 000		Local		116,170 00	1,460 00					
		100,000 00	169,422 49		Base		167,459 06	2,102 84		0 00		2,102 84	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
238		2 00 Apr 2001	235,320 000		Local		232,340 00	2,980 00					
		200,000 00	338,931 40		Base		334,918 11	4,292 09		0 00		4,292 09	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
239		1 00 Apr 2001	117,510 000		Local		116,170 00	1,340 00					
		100,000 00	169,249 65		Base		167,459 06	1,930 00		0 00		1,930 00	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
257		1 02 Mar 2001	115,010 000		Local		116,080 00	-1,070 00					
		100,000 00	169,536 24		Base		168,188 32	-1,577 29		0 00		-1,577 29	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
258		1 02 Mar 2001	114,960 000		Local		116,080 00	-1,120 00					
		100,000 00	169,462 54		Base		168,188 31	-1,650 99		0 00		-1,650 99	
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01								
286		9 00 May 2001	1,096,660 000		Local		1,059,260 00	37,400 00					
		900,000 00	1,546,509 94		Base		1,522,050 94	52,741 47		0 00		52,741 47	

Realized Gain/Loss: Futures Contracts

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Composite
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Statement 31

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Std Date								Future Gr/Ls		
											Future Gr/Ls		
</													

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date		Cost				
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
407		3 00 May 2001	347,240 000	Local	343,300 00		3,940 00		
		300,000 00	492,421 04	Base	488,138 27		5,587 31	0 00	5,587 31
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
408		1 00 May 2001	115,480 000	Local	114,360 00		1,120 00		
		100,000 00	163,762 19	Base	162,608 49		1,588 27	0 00	1,588 27
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
409		59 00 May 2001	6,780,740 000	Local	6,730,360 00		50,380 00		
		5,900,000 00	9,615,767 41	Base	9,634,877 57		71,443 92	0 00	71,443 92
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
410		4 00 May 2001	462,240 000	Local	457,540 00		4,700 00		
		400,000 00	655,502 54	Base	656,169 08		6,665 07	0 00	6,665 07
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
411		4 00 May 2001	463,540 000	Local	458,170 00		5,370 00		
		400,000 00	657,346 07	Base	655,147 57		7,615 20	0 00	7,615 20
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
412		13 00 May 2001	1,499,060 000	Local	1,485,200 00		13,860 00		
		1,300,000 00	2,125,816 99	Base	2,115,735 15		19,654 87	0 00	19,654 87
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
413		1 00 May 2001	115,630 000	Local	114,400 00		1,230 00		
		100,000 00	163,974 90	Base	163,569 12		1,744 26	0 00	1,744 26
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
428		1 00 Apr 2001	115,670 000	Local	116,240 00		-570 00		
		100,000 00	165,789 81	Base	168,420 14		-816 98	0 00	-816 98
WB1M 99X013033	U K TREAS BONDS FUTURES			JUN01					
465		1 00 Apr 2001	116,030 000	Local	116,240 00		-210 00		
		100,000 00	165,795 27	Base	168,420 14		-300 07	0 00	-300 07

Realized Gain/Loss

Composites

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Asset ID	Lot	Trd Date	Trd Date	Notional	Notional	Proceeds	Proceeds	Security Description	Security Description	Notional	Notional	Cost	Cost	Close Ex Rate	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Trd Dts of Orig Trds	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X013033	489		U K TREAS BONDS FUTURES		1 00 Apr 2001	1 00 Apr 2001	115,460 000	115,460 000	166,724 24	166,724 24	JUN01	JUN01	116,240 00	116,240 00			-780 00	-780 00	-1,126 32	-1,126 32	0 00	0 00			-1,126 32	-1,126 32
WB1M	99X013033	496		U K TREAS BONDS FUTURES		1 00 May 2001	1 00 May 2001	117,310 000	117,310 000	168,797 36	168,797 36	JUN01	JUN01	116,170 00	116,170 00			1,140 00	1,140 00	1,640 35	1,640 35	0 00	0 00			1,640 35	1,640 35
WB1M	99X013033	497		U K TREAS BONDS FUTURES		2 00 May 2001	2 00 May 2001	234,480 000	234,480 000	337,393 27	337,393 27	JUN01	JUN01	232,360 00	232,360 00			2,120 00	2,120 00	3,050 47	3,050 47	0 00	0 00			3,050 47	3,050 47
WB1M	99X013033	498		U K TREAS BONDS FUTURES		1 00 May 2001	1 00 May 2001	117,260 000	117,260 000	168,725 41	168,725 41	JUN01	JUN01	116,180 00	116,180 00			1,080 00	1,080 00	1,554 01	1,554 01	0 00	0 00			1,554 01	1,554 01
WB1M	99X013033	499		U K TREAS BONDS FUTURES		4 00 May 2001	4 00 May 2001	476,760 000	476,760 000	686,009 96	686,009 96	JUN01	JUN01	468,380 00	468,380 00			8,380 00	8,380 00	12,057 99	12,057 99	0 00	0 00			12,057 99	12,057 99
WB1M	99X013033	500		U K TREAS BONDS FUTURES		1 00 May 2001	1 00 May 2001	118,990 000	118,990 000	171,214 71	171,214 71	JUN01	JUN01	117,050 00	117,050 00			1,940 00	1,940 00	2,791 47	2,791 47	0 00	0 00			2,791 47	2,791 47
WB1M	99X013033	533		U K TREAS BONDS FUTURES		1 00 Apr 2001	1 00 Apr 2001	115,500 000	115,500 000	166,204 50	166,204 50	JUN01	JUN01	116,240 00	116,240 00			-740 00	-740 00	-1,064 86	-1,064 86	0 00	0 00			-1,064 86	-1,064 86
WB1M	99X013033	572		U K TREAS BONDS FUTURES		1 08 May 2001	1 08 May 2001	118,830 000	118,830 000	170,212 09	170,212 09	JUN01	JUN01	116,890 00	116,890 00			1,940 00	1,940 00	2,778 86	2,778 86	0 00	0 00			2,778 86	2,778 86
WB1M	99X013033	573		U K TREAS BONDS FUTURES		1 08 May 2001	1 08 May 2001	118,750 000	118,750 000	170,097 50	170,097 50	JUN01	JUN01	116,890 00	116,890 00			1,860 00	1,860 00	2,664 26	2,664 26	0 00	0 00			2,664 26	2,664 26

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts		Trd Date		Security Description		Close Ex. Rate		
Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds	Local	Base	Notional	Future Gn/Ls	Base Curr Gn/Ls	
								Cost	Future Gn/Ls	Net Base Future Gn/Ls	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
574		1 08 May 2001	118,770 000			Local		116,910 00	1,860 00		
		100,000 00	170,126 15			Base		169,823 47	2,664 26	0 00	
										2,664 26	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
575		1 08 May 2001	120,740 000			Local		117,900 00	2,840 00		
		100,000 00	172,947 98			Base		170,247 60	4,068 02	0 00	
										4,068 02	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
576		1 08 May 2001	120,940 000			Local		117,910 00	3,030 00		
		100,000 00	173,234 46			Base		170,262 04	4,340 17	0 00	
										4,340 17	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
593		1 09 May 2001	120,570 000			Local		117 930 00	2,640 00		
		100,000 00	171,438 48			Base		170,290 92	3,753 82	0 00	
										3,753 82	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
594		1 09 May 2001	122,130 000			Local		118,720 00	3,410 00		
		100,000 00	173,656 65			Base		169,710 24	4,848 68	0 00	
										4,848 68	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
611		1 03 Mar 2001	114,650 000			Local		116,100 00	-1,450 00		
		100,000 00	165,554 60			Base		168,217 29	-2,093 80	0 00	
										-2,093 80	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
612		1 03 Mar 2001	114,560 000			Local		116,100 00	-1,540 00		
		100,000 00	165,424 64			Base		168,217 29	-2,223 76	0 00	
										-2,223 76	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
613		1 03 Mar 2001	114,570 000			Local		116,100 00	-1,530 00		
		100,000 00	165,439 08			Base		168,217 29	-2,209 32	0 00	
										-2,209 32	
WB1M	99X013033	U K TREAS BONDS FUTURES				JUN01					
614		1 03 Mar 2001	114,700 000			Local		116,100 00	-1,400 00		
		100,000 00	165,626 80			Base		168,217 29	-2,021 60	0 00	
										-2,021 60	

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								

WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01						
615		1 00 Mar 2001	114,640 000	Local	116,100 00			-1,460 00			
		100,000 00	165,540 16	Base	168,217 29			-2,108 24	0 00		-2,108 24
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01						
616		1 00 Mar 2001	114,660 000	Local	116,100 00			-1,440 00			
		100,000 00	165,569 04	Base	168,217 29			-2,079 36	0 00		-2,079 36
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01						
617		1 00 Mar 2001	114,580 000	Local	116,100 00			-1,520 00			
		100,000 00	165,453 52	Base	168,217 29			-2,194 88	0 00		-2,194 88
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01						
649		1 00 May 2001	122,230 000	Local	118,640 00			3,590 00			
		100,000 00	173,908 84	Base	169,192 50			5,107 85	0 00		5,107 85
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01						
650		2 00 May 2001	244,560 000	Local	237,310 00			7 250 00			
		200,000 00	347,959 97	Base	338,427 80			10,315 30	0 00		10,315 30
WB1M	99X013033	U K TREAS BONDS FUTURES			JUN01						
764		1 00 May 2001	122,970 000	Local	118,470 00			4,500 00			
		100,000 00	174,851 04	Base	169,240 83			6,398 55	0 00		6,398 55
99X013033 Total											
			23,949,900 00	Local	23,680,790 00			269,110 00			
			34,131,240 45	Base	34,009,712 10			381,687 28	0 00		381,687 28
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
057		1 004 Jul 2001	112,140 000	Local	112,050 00			90 00			
		100,000 00	157,814 62	Base	158,595 57			126 66	0 00		126 66
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
058		1 004 Jul 2001	112,070 000	Local	112,060 00			10 00			
		100,000 00	157,716 11	Base	158,609 73			14 07	0 00		14 07

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Notional	Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Notional	Proceeds	Cost	Future Gn/Ls			
Ticker								Future Gn/Ls			
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
059		1 004 Jul 2001	112,100 000		Local		112,060 00	40 00			
		100,000 00	157,758 33		Base		158,609 72	56 29	0 00	56 29	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
060		2 004 Jul 2001	224,340 000		Local		224,120 00	220 00			
		200,000 00	315,713 68		Base		317,219 45	309 61	0 00	309 61	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
061		1 004 Jul 2001	112,190 000		Local		112,070 00	120 00			
		100,000 00	157,884 99		Base		158,623 88	168 88	0 00	168 88	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
061	CXL	-1 004 Jul 2001	-112,190 000		Local		-112,070 00	-120 00			
		-100,000 00	-157,884 99		Base		-158,623 88	-168 88	0 00	-168 88	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
062		1 004 Jul 2001	112,100 000		Local		112,070 00	30 00			
		100,000 00	157,758 33		Base		158,623 88	42 22	0 00	42 22	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
062	CXL	-1 004 Jul 2001	-112,100 000		Local		-112,070 00	-30 00			
		-100,000 00	-157,758 33		Base		-158,623 88	-42 22	0 00	-42 22	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
063		1 004 Jul 2001	112,100 000		Local		112,070 00	30 00			
		100,000 00	157,758 33		Base		158,623 88	42 22	0 00	42 22	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
071		21 08 Aug 2001	2,368,830 000		Local		2,399,790 00	-30,960 00			
		2,100,000 00	3,430,776 49		Base		3,412,550 05	-44,839 38	0 00	-44,839 38	
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01						
072		2 08 Aug 2001	228,600 000		Local		230,080 00	-1,480 00			
		200,000 00	331,081 38		Base		325,333 12	-2,143 49	0 00	-2,143 49	

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
073		6 08 Aug 2001		698,220 000			Local	694,290 00		3,930 00	
		600,000 00		1,011,232 03			Base	1,003,340 37		5,691 81	0 00
											5,691 81
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
073	CXL	-6 08 Aug 2001		-698,220 000			Local	-694,290 00		-3,930 00	
		-600,000 00		-1,011,232 03			Base	-1,003,340 37		-5,691 81	0 00
											-5,691 81
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
075		6 08 Aug 2001		694,140 000			Local	694,290 00		-150 00	
		600,000 00		1,005,322 96			Base	1,003,340 37		-217 24	0 00
											-217 24
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
085		1 02 Jun 2001		112,340 000			Local	112,430 00		-90 00	
		100,000 00		154,905 63			Base	159,436 98		-124 10	0 00
											-124 10
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
086		2 02 Jun 2001		224,480 000			Local	224,860 00		-380 00	
		200,000 00		309,535 47			Base	318,873 97		-523 98	0 00
											-523 98
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
087		1 02 Jun 2001		112,250 000			Local	112,430 00		-180 00	
		100,000 00		154,781 53			Base	159,436 98		-248 20	0 00
											-248 20
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
088		2 02 Jun 2001		224,660 000			Local	224,860 00		-200 00	
		200,000 00		309,783 67			Base	318,873 97		-275 78	0 00
											-275 78
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
089		1 02 Jun 2001		112,350 000			Local	112,430 00		-80 00	
		100,000 00		154,919 42			Base	159,436 98		-110 31	0 00
											-110 31
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
090		1 02 Jun 2001		112,360 000			Local	112,430 00		-70 00	
		100,000 00		154,933 20			Base	159,436 99		-96 52	0 00
											-96 52

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Base Currency	USD	US DOLLAR	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Fund	Asset ID	Lot	Ticker	Notional Pa	SI Date										
WB1M	99X013488	091		U K TREAS BONDS FUTURES	2 02 Jun 2001	224,560 000		SEP01 Local	224,880 00		-320 00				
					200,000 00	309,645 78		Base	318,902 33		-441 25			0 00	-441 25
WB1M	99X013488	110		U K TREAS BONDS FUTURES	3 005 Jul 2001	335,390 000		SEP01 Local	335,770 00		-380 00				
					300,000 00	469,344 77		Base	473,436 89		-531 77			0 00	-531 77
WB1M	99X013488	111		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,550 000		SEP01 Local	111,850 00		-300 00				
					100,000 00	156,103 07		Base	157,406 51		-419 82			0 00	-419 82
WB1M	99X013488	112		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,560 000		SEP01 Local	111,850 00		-290 00				
					100,000 00	156,117 06		Base	157,406 50		-405 83			0 00	-405 83
WB1M	99X013488	113		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,710 000		SEP01 Local	111,900 00		-190 00				
					100,000 00	156,326 97		Base	157,476 87		-265 89			0 00	-265 89
WB1M	99X013488	114		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,740 000		SEP01 Local	111,900 00		-160 00				
					100,000 00	156,368 96		Base	157,476 87		-223 90			0 00	-223 90
WB1M	99X013488	115		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,810 000		SEP01 Local	111,920 00		-110 00				
					100,000 00	156,466 91		Base	157,505 02		-153 93			0 00	-153 93
WB1M	99X013488	116		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,820 000		SEP01 Local	111,920 00		-100 00				
					100,000 00	156,460 91		Base	157,505 02		-139 94			0 00	-139 94
WB1M	99X013488	117		U K TREAS BONDS FUTURES	1 005 Jul 2001	111,760 000		SEP01 Local	111,920 00		-160 00				
					100,000 00	156,396 94		Base	157,505 01		-223 90			0 00	-223 90

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot		Notional Pa	SI Date	Proceeds						
Ticker										
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
131	1 000 Jun 2001	112,410 000			112,450 00		-40 00			
	100,000 00	157,081 73			159,465 34		-55 90		0 00	-55 90
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
132	1 000 Jun 2001	112,400 000			112,450 00		-50 00			
	100,000 00	157,067 76			159,465 35		-69 87		0 00	-69 87
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
133	2 000 Jun 2001	224,760 000			224,900 00		-140 00			
	200,000 00	314,079 62			318,930 69		-195 64		0 00	-195 64
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
134	1 000 Jun 2001	112,420 000			112,450 00		-30 00			
	100,000 00	157,095 71			159,465 35		-41 92		0 00	-41 92
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
135	1 000 Jun 2001	112,430 000			112,450 00		-20 00			
	100,000 00	157,109 68			159,465 34		-27 95		0 00	-27 95
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
188	1 006 Jul 2001	111,300 000			111,940 00		-640 00			
	100,000 00	156,521 19			157,533 16		-900 03		0 00	-900 03
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
189	3 000 Jun 2001	335,790 000			337,350 00		-1,560 00			
	300,000 00	470,139 58			478,396 04		-2,184 16		0 00	-2,184 16
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
190	3 000 Jun 2001	335,820 000			337,350 00		-1,530 00			
	300,000 00	470,181 58			478,396 03		-2,142 15		0 00	-2,142 15
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01								
191	1 000 Jun 2001	111,970 000			112,460 00		-490 00			
	100,000 00	156,769 20			159,479 53		-686 05		0 00	-686 05

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot		Notional Pa	Stl Date	Proceeds	Cost				
Ticker									
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
192	1 00 Jun 2001	111,980 000			112,460 00	-480 00			
	100,000 00	156,783 20			159,479 52	-672 05	0 00		-672 05
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
193	1 00 Jun 2001	111,990 000			112,460 00	-470 00			
	100,000 00	156,797 20			159,479 53	-658 05	0 00		-658 05
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
240	2 00 Jun 2001	223,800 000			224,930 00	-1,130 00			
	200,000 00	314,080 92			318,973 23	-1,585 84	0 00		-1,585 84
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
241	4 00 Jun 2001	447,520 000			449,880 00	-2,360 00			
	400,000 00	628,049 57			637,974 83	-3,312 02	0 00		-3,312 02
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
242	2 00 Jun 2001	223,840 000			224,940 00	-1,100 00			
	200,000 00	314,137 06			318,987 41	-1,543 74	0 00		-1,543 74
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
243	2 00 Jun 2001	223,860 000			224,940 00	-1,080 00			
	200,000 00	314,165 13			318,987 41	-1,515 67	0 00		-1,515 67
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
244	2 00 Jun 2001	223,920 000			224,940 00	-1,020 00			
	200,000 00	314,249 33			318,987 41	-1,431 47	0 00		-1,431 47
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
245	1 00 Jun 2001	111,970 000			112,470 00	-500 00			
	100,000 00	157,138 70			159,493 71	-701 70	0 00		-701 70
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
246	1 00 Jun 2001	111,980 000			112,470 00	-490 00			
	100,000 00	157,152 73			159,493 71	-687 67	0 00		-687 67

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	111,820 000	112,470 00	-650 00	-912 21	0 00	-912 21
247		100,000 00		156,928 19	159,493 71	-912 21			
WB1M 99X013488	U K TREAS BONDS FUTURES	4 000	Jun 2001	447,520 000	449,880 00	-2,360 00	-3,312 73	0 00	-3,312 73
295		400,000 00		628 183 82	637,974 83	-3,312 73			
WB1M 99X013488	U K TREAS BONDS FUTURES	2 000	Jun 2001	223,700 000	224,940 00	-1,240 00	-1,740 59	0 00	-1,740 59
296		200,000 00		314,007 69	318,987 41	-1,740 59			
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	112,050 000	112,470 00	-420 00	-588 80	0 00	-588 80
333		100,000 00		157,082 90	159,493 71	-588 80			
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	112,040 000	112,470 00	-430 00	-602 82	0 00	-602 82
334		100,000 00		157,068 88	159,493 71	-602 82			
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	112,030 000	112,470 00	-440 00	-616 84	0 00	-616 84
335		100,000 00		157,054 86	159,493 71	-616 84			
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	111,960 000	112,470 00	-510 00	-711 55	0 00	-711 55
365		100,000 00		156,206 59	159,493 71	-711 55			
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	111,940 000	112,470 00	-530 00	-739 46	0 00	-739 46
366		100,000 00		156,178 69	159,493 71	-739 46			
WB1M 99X013488	U K TREAS BONDS FUTURES	1 000	Jun 2001	111,920 000	112,470 00	-550 00	-767 36	0 00	-767 36
367		100,000 00		156,150 78	159,493 71	-767 36			

Realized Gain/Loss - Futures Contracts

Composite

January/01, 2001 - 10/01/December/31, 2001

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 99X013488 368	U K TREAS BONDS FUTURES	1 000 Jun 2001	111,900 000	Local		112,470 00		-570 00		0 00		-795 26	
		100,000 00	156,122 88	Base		159,493 71		-795 26					
WB1M 99X013488 369	U K TREAS BONDS FUTURES	1 000 Jun 2001	111,890 000	Local		112,470 00		-580 00		0 00		-809 22	
		100,000 00	156,108 93	Base		159,493 71		-809 22					
WB1M 99X013488 370	U K TREAS BONDS FUTURES	2 000 Jun 2001	223,740 000	Local		224,940 00		-1,200 00		0 00		-1,674 24	
		200,000 00	312,162 05	Base		318,987 41		-1,674 24					
WB1M 99X013488 411	U K TREAS BONDS FUTURES	2 000 Jun 2001	224,520 000	Local		224,940 00		-420 00		0 00		-593 96	
		200,000 00	317,516 18	Base		318,987 41		-593 96					
WB1M 99X013488 412	U K TREAS BONDS FUTURES	1 000 Jun 2001	112,250 000	Local		112,470 00		-220 00		0 00		-311 12	
		100,000 00	158,743 95	Base		159,493 71		-311 12					
WB1M 99X013488 413	U K TREAS BONDS FUTURES	1 000 Jun 2001	112,220 000	Local		112,470 00		-250 00		0 00		-353 55	
		100,000 00	158,701 52	Base		159,493 71		-353 55					
WB1M 99X013488 414	U K TREAS BONDS FUTURES	1 000 Jun 2001	112,200 000	Local		112,470 00		-270 00		0 00		-381 83	
		100,000 00	158,673 24	Base		159,493 71		-381 83					
WB1M 99X013488 415	U K TREAS BONDS FUTURES	1 000 Jun 2001	112,180 000	Local		112,470 00		-290 00		0 00		-410 12	
		100,000 00	158,644 96	Base		159,493 71		-410 12					
WB1M 99X013488 429	U K TREAS BONDS FUTURES	1 000 Aug 2001	112,940 000	Local		114,250 00		-1,310 00		0 00		-1,862 03	
		100,000 00	160,532 92	Base		163,606 00		-1,862 03					

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex Rate	Base Curr Gn/Ls	Trd Dts of Ong Trds
Lot		Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls		Net Base Future Gn/Ls
Ticker		Notional Pa	Stl Date				Future Gn/Ls		
WB1M 450	99X013488	U K TREAS BONDS FUTURES			SEP01				
		1 02 Jun 2001		112,020 000	Local	112,470 00	-450 00		
		100,000 00		158,093 83	Base	159,493 71	-635 09	0 00	-635 09
WB1M 451	99X013488	U K TREAS BONDS FUTURES			SEP01				
		1 02 Jun 2001		112,010 000	Local	112,470 00	-460 00		
		100,000 00		158,079 71	Base	159,493 71	-649 20	0 00	-649 20
WB1M 452	99X013488	U K TREAS BONDS FUTURES			SEP01				
		2 02 Jun 2001		224,000 000	Local	224,940 00	-940 00		
		200,000 00		316,131 20	Base	318,987 41	-1,326 62	0 00	-1,326 62
WB1M 453	99X013488	U K TREAS BONDS FUTURES			SEP01				
		1 02 Jun 2001		111,990 000	Local	112,470 00	-480 00		
		100,000 00		158,051 49	Base	159,493 71	-677 42	0 00	-677 42
WB1M 465	99X013488	U K TREAS BONDS FUTURES			SEP01				
		2 00 May 2001		226,080 000	Local	225,740 00	340 00		
		200,000 00		321,734 45	Base	319,241 51	483 85	0 00	483 85
WB1M 466	99X013488	U K TREAS BONDS FUTURES			SEP01				
		3 00 May 2001		339,090 000	Local	338,610 00	480 00		
		300,000 00		482,558 98	Base	478,862 26	683 09	0 00	683 09
WB1M 467	99X013488	U K TREAS BONDS FUTURES			SEP01				
		2 00 May 2001		225,840 000	Local	225,640 00	200 00		
		200,000 00		321,392 90	Base	318,649 00	284 63	0 00	284 63
WB1M 495	99X013488	U K TREAS BONDS FUTURES			SEP01				
		1 03 Jun 2001		111,540 000	Local	112,470 00	-930 00		
		100,000 00		157,728 71	Base	159,493 71	-1,315 11	0 00	-1,315 11
WB1M 496	99X013488	U K TREAS BONDS FUTURES			SEP01				
		2 03 Jun 2001		223,060 000	Local	224,940 00	-1,880 00		
		200,000 00		315,429 15	Base	318,987 41	-2,658 51	0 00	-2,658 51

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot											
Ticker		Notional Pa	Stl Date								Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
497		1 00 Jun 2001		111,400 000			Local	112,470 00		-1,070 00	
		100,000 00		157,530 74			Base	159,493 71		-1,513 09	0 00
											-1,513 09
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
507		5 00 May 2001		567,400 000			Local	564,300 00		3,100 00	
		500,000 00		805,027 12			Base	795,775 87		4,398 28	0 00
											4,398 28
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
508		2 00 May 2001		226,940 000			Local	225,720 00		1,220 00	
		200,000 00		321,982 47			Base	318,310 35		1,730 94	0 00
											1,730 94
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
509		2 00 May 2001		226,840 000			Local	225,720 00		1,120 00	
		200,000 00		321,840 59			Base	318,310 34		1,589 06	0 00
											1,589 06
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
510		1 00 May 2001		112,250 000			Local	112,300 00		-50 00	
		100,000 00		159,260 30			Base	159,129 10		-70 94	0 00
											-70 94
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
511		1 00 May 2001		112,210 000			Local	112,300 00		-90 00	
		100,000 00		159,203 55			Base	159,129 10		-127 69	0 00
											-127 69
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
526		1 00 Aug 2001		113,110 000			Local	114,250 00		-1,140 00	
		100,000 00		160,706 69			Base	163,606 00		-1,619 71	0 00
											-1,619 71
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
532		1 00 Jun 2001		111,650 000			Local	112,470 00		-820 00	
		100,000 00		158,074 07			Base	159,493 71		-1,160 96	0 00
											-1,160 96
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01				
533		1 00 Jun 2001		111,560 000			Local	112,470 00		-910 00	
		100,000 00		157,946 65			Base	159,493 71		-1,288 38	0 00
											-1,288 38

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
534		2 000,000.00	223,100.000	315,864.98	Local	224,940.00	-1,840.00		
					Base	318,987.41	-2,605.07	0.00	-2,605.07
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
535		2 000,000.00	223,080.000	315,836.66	Local	224,940.00	-1,860.00		
					Base	318,987.41	-2,633.39	0.00	-2,633.39
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
536		1 000,000.00	111,520.000	157,890.02	Local	112,470.00	-950.00		
					Base	159,493.71	-1,345.01	0.00	-1,345.01
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
537		1 000,000.00	111,490.000	157,847.54	Local	112,470.00	-980.00		
					Base	159,493.70	-1,387.48	0.00	-1,387.48
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
538		2 000,000.00	222,940.000	315,638.45	Local	224,940.00	-2,000.00		
					Base	318,987.41	-2,831.60	0.00	-2,831.60
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
539		1 000,000.00	111,460.000	157,805.07	Local	112,470.00	-1,010.00		
					Base	159,493.71	-1,429.96	0.00	-1,429.96
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
550		2 000,000.00	223,920.000	316,510.92	Local	224,940.00	-1,020.00		
					Base	318,987.41	-1,441.77	0.00	-1,441.77
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
551		3 000,000.00	338,710.000	478,766.59	Local	338,840.00	-130.00		
					Base	473,876.35	-183.75	0.00	-183.75
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
552		1 000,000.00	113,400.000	160,290.90	Local	113,200.00	200.00		
					Base	157,212.16	282.70	0.00	282.70

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Statement of
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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR														Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date												
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
553		3 07 Jun 2001	340,210 000				Local	339,620 00			590 00				
		300,000 00	480,886 84				Base	471,664 26			833 97		0 00	833 97	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
554		1 07 Jun 2001	113,100 000				Local	113,060 00			40 00				
		100,000 00	159,866 85				Base	155,988 88			56 54		0 00	56 54	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
564		1 07 Jun 2001	111,360 000				Local	112,300 00			-940 00				
		100,000 00	157,897 35				Base	159,129 10			-1,332 83		0 00	-1,332 83	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
565		3 07 Jun 2001	334,380 000				Local	336,900 00			-2,520 00				
		300,000 00	474,117 41				Base	477,387 30			-3,573 11		0 00	-3,573 11	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
565		1 06 Aug 2001	113,460 000				Local	114,310 00			-850 00				
		100,000 00	163,779 51				Base	163,691 92			-1,226 98		0 00	-1,226 98	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
566		5 07 Jun 2001	557,250 000				Local	561,500 00			-4,250 00				
		500,000 00	790,124 78				Base	795,645 50			-6,026 08		0 00	-6,026 08	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
566		1 06 Aug 2001	113,500 000				Local	114,310 00			-810 00				
		100,000 00	163,837 25				Base	163,691 92			-1,169 24		0 00	-1,169 24	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
567		1 07 Jun 2001	111,440 000				Local	112,300 00			-860 00				
		100,000 00	158,010 78				Base	159,129 10			-1,219 39		0 00	-1,219 39	
WB1M	99X013488	U K TREAS BONDS FUTURES					SEP01								
568		1 07 Jun 2001	111,420 000				Local	112,300 00			-880 00				
		100,000 00	157,982 42				Base	159,129 10			-1,247 75		0 00	-1,247 75	

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR													
Fund Asset ID		Security Name		Security Description				Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Tricker	Contracts	Trd Date	Notional	Proceeds					Future Gr/Ls		Base Curr Gr/Ls	
		Notional Pa	Sit Date							Future Gr/Ls		Net Base Future Gr/Ls	
WB1M 569	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Jun 2001	111,400 000	Local			112,300 00		-900 00			
		100,000 00		157,954 06	Base			159,129 10		-1,276 11	0 00		-1,276 11
WB1M 570	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Jun 2001	111,370 000	Local			112,300 00		-930 00			
		100,000 00		157,911 52	Base			159,129 10		-1,318 65	0 00		-1,318 65
WB1M 604	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Aug 2001	113,210 000	Local			114,320 00		-1,110 00			
		100,000 00		163,373 35	Base			163,706 24		-1,601 84	0 00		-1,601 84
WB1M 605	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Aug 2001	112,370 000	Local			113,920 00		-1,550 00			
		100,000 00		162,161 15	Base			162,506 88		-2,236 81	0 00		-2,236 81
WB1M 627	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Jun 2001	111,490 000	Local			112,300 00		-810 00			
		100,000 00		157,691 46	Base			159,129 10		-1,145 66	0 00		-1,145 66
WB1M 628	99X013488	U K TREAS BONDS FUTURES		SEP01									
		2 000	Jun 2001	223,300 000	Local			224,770 00		-1,470 00			
		200,000 00		315,835 52	Base			318,622 74		-2,079 16	0 00		-2,079 16
WB1M 629	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Jun 2001	111,680 000	Local			112,410 00		-730 00			
		100,000 00		157,960 19	Base			159,408 62		-1,032 51	0 00		-1,032 51
WB1M 654	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Jun 2001	113,580 000	Local			113,060 00		520 00			
		100,000 00		160,022 86	Base			155,988 89		732 63	0 00		732 63
WB1M 655	99X013488	U K TREAS BONDS FUTURES		SEP01									
		1 000	Jun 2001	113,570 000	Local			113,060 00		510 00			
		100,000 00		160,008 77	Base			155,988 88		718 54	0 00		718 54

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dte of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date					
Ticker					Notional	Cost		Base Curr Gn/Ls	
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
656	1 000 Jun 2001	Local	113,580 000		113,070 00		510 00		
	100,000 00	Base	160,022 86		166,002 68		718 54	0 00	718 54
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
675	1 000 Jun 2001	Local	111,350 000		112,410 00		-1,060 00		
	100,000 00	Base	156,970 10		159,408 62		-1,494 28	0 00	-1,494 28
WB1M 99X013488	U K TREAS BONDS FUTURES	SEP01							
676	1 000 Jun 2001	Local	111,330 000		112,430 00		-1,100 00		
	100,000 00	Base	156,941 90		159,436 98		-1,550 67	0 00	-1,550 67
99X013488	Total								
		Local	20,676,600 00		20,768,130 00		-91,530 00		
		Base	29,251,301 77		29,422,292 16		-130,351 00	0 00	-130 351 00
WB1M 99X017265	LIBOR FUTURES	JUN02							
012	1 000 Jun 2001	Local	118,100 000		118,025 00		75 00		
	125,000 00	Base	162,942 57		166,910 96		103 48	0 00	103 48
WB1M 99X017265	LIBOR FUTURES	JUN02							
090	1 00 May 2001	Local	118,887 500		118,487 50		400 00		
	125,000 00	Base	170,995 89		169,721 50		575 32	0 00	575 32
WB1M 99X017265	LIBOR FUTURES	JUN02							
287	3 00 Dec 2001	Local	357,975 000		358,425 00		-450 00		
	375,000 00	Base	513,801 52		512,834 49		-645 89	0 00	-645 89
WB1M 99X017265	LIBOR FUTURES	JUN02							
337	1 00 May 2001	Local	119,075 000		118,487 50		587 50		
	125,000 00	Base	168,729 28		169,721 49		832 49	0 00	832 49
WB1M 99X017265	LIBOR FUTURES	JUN02							
482	2 00 Dec 2001	Local	238,600 000		238,950 00		-350 00		
	250,000 00	Base	345,158 76		341,961 35		-506 31	0 00	-506 31

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 99X017265	LIBOR FUTURES										
483		2 00 Dec 2001	238,650 000		238,987 50			-337 50			
		250,000 00	345,231 09		342,935 16			-488 22		0 00	-488 22
WB1M 99X017265	LIBOR FUTURES										
674		1 00 Jun 2001	118,912 500		118,487 50			425 00			
		125,000 00	167,630 95		168,477 38			599 12		0 00	599 12
WB1M 99X017265	LIBOR FUTURES										
764		1 00 Jun 2001	118,550 000		118,262 50			287 50			
		125,000 00	164,642 24		169,032 59			399 28		0 00	399 28
99X017265	Total										
			1,428,750 00		1,428,112 50			637 50			
			2,039,132 30		2,041,594 92			869 27		0 00	869 27
WB1M 99X017273	LIBOR FUTURES										
057		2 00 May 2001	238,450 000		237,612 50			837 50			
		250,000 00	340,935 81		339,560 13			1,197 46		0 00	1,197 46
WB1M 99X017273	LIBOR FUTURES										
078		1 00 Apr 2001	118,537 500		118,512 50			25 00			
		125,000 00	170,871 81		171,132 05			36 04		0 00	36 04
WB1M 99X017273	LIBOR FUTURES										
089		3 00 May 2001	358,012 500		356,400 00			1,612 50			
		375,000 00	514,929 38		509,438 16			2,319 26		0 00	2,319 26
WB1M 99X017273	LIBOR FUTURES										
111		1 00 Dec 2001	120,137 500		120,025 00			112 50			
		125,000 00	171,928 78		170,123 44			161 00		0 00	161 00
WB1M 99X017273	LIBOR FUTURES										
119		3 00 May 2001	358,125 000		356,325 00			1,800 00			
		375,000 00	514,482 38		512,098 41			2,585 89		0 00	2,585 89

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	99X017273	LIBOR FUTURES									
120		1 00 May 2001	119,387 500				118,787 50	600 00			
		125,000 00	171,512 08				170,709 52	861 96	0 00	861 96	
WB1M	99X017273	LIBOR FUTURES									
139		5 00 Dec 2001	599,062 500				599,312 50	-250 00			
		625,000 00	861,991 03				857,496 33	-359 73	0 00	-359 73	
WB1M	99X017273	LIBOR FUTURES									
154		2 00 Apr 2001	236,800 000				237,025 00	-225 00			
		250,000 00	340,068 48				342,264 11	-323 12	0 00	-323 12	
WB1M	99X017273	LIBOR FUTURES									
177		1 00 May 2001	119,100 000				118,650 00	450 00			
		125,000 00	170,098 62				170,476 32	642 69	0 00	642 69	
WB1M	99X017273	LIBOR FUTURES									
204		2 00 Dec 2001	240,250 000				240,050 00	200 00			
		250,000 00	345,671 70				340,246 87	287 76	0 00	287 76	
WB1M	99X017273	LIBOR FUTURES									
205		2 00 Dec 2001	240,325 000				240,075 00	250 00			
		250,000 00	345,779 61				340,282 30	359 71	0 00	359 71	
WB1M	99X017273	LIBOR FUTURES									
229		1 00 May 2001	119,237 500				118,750 00	487 50			
		125,000 00	168,625 67				168,731 88	689 42	0 00	689 42	
WB1M	99X017273	LIBOR FUTURES									
231		9 00 Nov 2001	1,080,000 000				1,079,897 50	112 50			
		1,125,000 00	1,539,864 00				1,527,189 52	160 41	0 00	160 41	
WB1M	99X017273	LIBOR FUTURES									
234		9 00 Apr 2001	1,065,937 500				1,066,950 00	-1,012 50			
		1,125,000 00	1,535,269 78				1,540,675 80	-1,458 30	0 00	-1,458 30	

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Notional Pa	Stl Date	Notional	Proceeds			Cost	Future Gn/Ls			
Ticker								Future Gn/Ls			
WB1M 99X017273	LIBOR FUTURES				MAR02						
257	2 07 Apr 2001		236,875 000		Local		237,100 00	-225 00			
	250,000 00		340,318 31		Base		342,372 40	-323 26	0 00	-323 26	
WB1M 99X017273	LIBOR FUTURES				MAR02						
288	7 00 Dec 2001		840,825 000		Local		840,412 50	412 50			
	875,000 00		1,206,836 12		Base		1,188,139 08	592 06	0 00	592 06	
WB1M 99X017273	LIBOR FUTURES				MAR02						
316	4 00 Apr 2001		474,300 000		Local		474,225 00	75 00			
	500,000 00		678,296 43		Base		684,780 90	107 26	0 00	107 26	
WB1M 99X017273	LIBOR FUTURES				MAR02						
336	3 08 May 2001		358,100 000		Local		356,275 00	1,825 00			
	375,000 00		507,427 70		Base		506,231 14	2,586 03	0 00	2,586 03	
WB1M 99X017273	LIBOR FUTURES				MAR02						
341	3 00 May 2001		355,725 000		Local		355,687 50	37 50			
	375 000 00		509,611 64		Base		513,612 75	53 72	0 00	53 72	
WB1M 99X017273	LIBOR FUTURES				MAR02						
350	3 09 Nov 2001		360,112 500		Local		360,075 00	37 50			
	375,000 00		512,224 02		Base		510,370 31	53 34	0 00	53 34	
WB1M 99X017273	LIBOR FUTURES				MAR02						
379	1 08 Apr 2001		118,062 500		Local		118,412 50	-350 00			
	125,000 00		168,510 61		Base		172,006 00	-499 56	0 00	-499 56	
WB1M 99X017273	LIBOR FUTURES				MAR02						
397	1 08 May 2001		118,662 500		Local		118,600 00	62 50			
	125,000 00		170,328 15		Base		169,538 70	89 71	0 00	89 71	
WB1M 99X017273	LIBOR FUTURES				MAR02						
403	2 08 May 2001		238,825 000		Local		237,500 00	1,225 00			
	250,000 00		338,677 73		Base		340,552 08	1,737 17	0 00	1,737 17	

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X017273	LIBOR FUTURES									
404		1 00 May 2001			119,450 000		118,812 50	637 50			
		125,000 00			169,392 05		171,565 25	904 04	0 00	0 00	904 04
WB1M	99X017273	LIBOR FUTURES									
444		6 00 Nov 2001			720,000 000		720,150 00	-150 00			
		750,000 00			1,024,776 00		1,020,740 61	-213 50	0 00	0 00	-213 50
WB1M	99X017273	LIBOR FUTURES									
464		2 00 May 2001			238,225 000		237,337 50	887 50			
		250,000 00			339,018 00		339,643 72	1,263 00	0 00	0 00	1,263 00
WB1M	99X017273	LIBOR FUTURES									
481		10 00 Dec 2001			1,200,875 000		1,200,375 00	500 00			
		1,250,000 00			1,737,185 77		1,696,297 09	723 30	0 00	0 00	723 30
WB1M	99X017273	LIBOR FUTURES									
495		4 00 May 2001			474,325 000		474,512 50	-187 50			
		500,000 00			682,506 24		678,315 62	-269 80	0 00	0 00	-269 80
WB1M	99X017273	LIBOR FUTURES									
503		1 00 May 2001			118,887 500		118,550 00	337 50			
		125,000 00			168,677 59		169,965 14	478 85	0 00	0 00	478 85
WB1M	99X017273	LIBOR FUTURES									
565		5 00 Dec 2001			600,037 500		599,862 50	175 00			
		625,000 00			870,714 42		850,257 76	253 94	0 00	0 00	253 94
WB1M	99X017273	LIBOR FUTURES									
566		6 00 Dec 2001			721,950 000		720,750 00	1,200 00			
		750,000 00			1,047,621 65		1,024,618 24	1,741 32	0 00	0 00	1,741 32
WB1M	99X017273	LIBOR FUTURES									
571		1 00 Apr 2001			118,237 500		118,412 50	-175 00			
		125,000 00			169,729 93		172,006 00	-251 21	0 00	0 00	-251 21

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date											
WB1M	99X017273	LIBOR FUTURES	1 09 May 2001	118,562 500			MAR02	118,637 50		-75 00				
596		125,000 00		168,584 02			Local	169,592 31		-106 64		0 00	-106 64	
WB1M	99X017273	LIBOR FUTURES	3 07 Dec 2001	361,087 500			MAR02	360,412 50		675 00				
608		375,000 00		525,960 05			Local	512,542 61		983 20		0 00	983 20	
WB1M	99X017273	LIBOR FUTURES	3 02 Apr 2001	354,637 500			MAR02	355,237 50		-600 00				
629		375,000 00		510,819 86			Local	516,017 99		-864 24		0 00	-864 24	
WB1M	99X017273	LIBOR FUTURES	3 09 May 2001	356,062 500			MAR02	355,875 00		187 50				
678		375,000 00		505,110 27			Local	507,513 34		265 99		0 00	265 99	
WB1M	99X017273	LIBOR FUTURES	4 09 Dec 2001	479,400 000			MAR02	479,600 00		-200 00				
703		500,000 00		694,986 18			Local	681,847 32		-289 94		0 00	-289 94	
WB1M	99X017273	LIBOR FUTURES	3 09 May 2001	356,250 000			MAR02	355,875 00		375 00				
723		375,000 00		505,910 63			Local	508,386 76		532 54		0 00	532 54	
WB1M	99X017273	LIBOR FUTURES	8 20 Dec 2001	958,325 000			MAR02	958,962 50		-637 50				
745		1,000,000 00		1,386,887 94			Local	1,369,901 37		-922 59		0 00	-922 59	
WB1M	99X017273	LIBOR FUTURES	1 08 Apr 2001	118,587 500			MAR02	118,487 50		100 00				
755		125,000 00		168,619 57			Local	171,095 95		142 19		0 00	142 19	
WB1M	99X017273	LIBOR FUTURES	2 08 Apr 2001	237,175 000			MAR02	237,000 00		175 00				
756		250,000 00		337,239 13			Local	342,228 00		248 83		0 00	248 83	

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa
Ticker	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa	Notional Pa

WB1M	99X017679	LIBOR FUTURES	7 02 Jun 2001	835,512 500	Local	831,412 50	4,100 00		
082	875,000 00			1,152,088 19	Base	1,191,356 00	5,653 50	0 00	5,653 50
WB1M	99X017679	LIBOR FUTURES	1 02 Jun 2001	119,287 500	Local	118,725 00	562 50		
083	125,000 00			164,485 53	Base	169,788 62	775 63	0 00	775 63
WB1M	99X017679	LIBOR FUTURES	3 08 May 2001	356,512 500	Local	356,062 50	450 00		
084	375,000 00			512,771 93	Base	514,154 25	647 24	0 00	647 24
WB1M	99X017679	LIBOR FUTURES	7 08 May 2001	831,775 000	Local	830,812 50	962 50		
085	875,000 00			1,196,341 99	Base	1,199,693 25	1,384 36	0 00	1,384 36
WB1M	99X017679	LIBOR FUTURES	5 08 May 2001	594,062 500	Local	593,437 50	625 00		
086	625,000 00			854,440 10	Base	856,923 75	898 94	0 00	898 94
WB1M	99X017679	LIBOR FUTURES	10 00 May 2001	1,188,500 000	Local	1,186,875 00	1,625 00		
117	1,250,000 00			1,707,399 10	Base	1,713,847 50	2,334 48	0 00	2,334 48
WB1M	99X017679	LIBOR FUTURES	7 03 Jun 2001	834,750 000	Local	831,075 00	3,675 00		
129	875,000 00			1,166,479 65	Base	1,188,817 18	5,135 45	0 00	5,135 45
WB1M	99X017679	LIBOR FUTURES	5 03 Jun 2001	596,362 500	Local	593,650 00	2,712 50		
130	625,000 00			833,356 96	Base	850,462 99	3,790 45	0 00	3,790 45
WB1M	99X017679	LIBOR FUTURES	7 03 Mar 2001	827,462 500	Local	828,925 00	-2,462 50		
135	875,000 00			1,182,774 90	Base	1,205,549 06	-3,519 90	0 00	-3,519 90

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Std Date	Trd Date	Notional	Proceeds			Cost	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017679	LIBOR FUTURES					SEP01				
172		6 03	Mar 2001		709,575 000		Local		711,375 00	-1,800 00	
		750,000 00			1,019,872 15		Base		1,033,343 33	-2,587 14	-2,587 14
WB1M	99X017679	LIBOR FUTURES					SEP01				
176		6 03	May 2001		712,800 000		Local		712,125 00	675 00	
		750,000 00			1,018,020 96		Base		1,028,308 50	964 04	964 04
WB1M	99X017679	LIBOR FUTURES					SEP01				
188		15 03	Jun 2001		1,788,325 000		Local		1,781,037 50	7,287 50	
		1,875,000 00			2,503,833 83		Base		2,555,028 88	10,203 24	10,203 24
WB1M	99X017679	LIBOR FUTURES					SEP01				
215		1 03	Mar 2001		118,175 000		Local		118,362 50	-187 50	
		125,000 00			171,897 36		Base		173,862 68	-272 74	-272 74
WB1M	99X017679	LIBOR FUTURES					SEP01				
229		3 07	Mar 2001		354,675 000		Local		355,887 50	-1,012 50	
		375,000 00			509,703 44		Base		516,671 66	-1,455 06	-1,455 06
WB1M	99X017679	LIBOR FUTURES					SEP01				
230		5 08	May 2001		593,812 500		Local		593,437 50	375 00	
		625,000 00			839,769 64		Base		856,923 75	530 33	530 33
WB1M	99X017679	LIBOR FUTURES					SEP01				
231		1 03	May 2001		118,775 000		Local		118,687 50	87 50	
		125,000 00			167,971 61		Base		171,384 75	123 74	123 74
WB1M	99X017679	LIBOR FUTURES					SEP01				
236		8 03	Jun 2001		953,775 000		Local		949,987 50	3,787 50	
		1,000,000 00			1,338,527 84		Base		1,361,997 10	5,315 38	5,315 38
WB1M	99X017679	LIBOR FUTURES					SEP01				
237		10 03	Jun 2001		1,190,475 000		Local		1,186,550 00	3,925 00	
		1,250,000 00			1,670,712 62		Base		1,875,950 69	5,608 35	5,608 35

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gr/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gr/Ls				Net Base	Future Gr/Ls
Lot			Notional Pa	Std Date				Future Gr/Ls					
Ticker													

WB1M	99X017679	LIBOR FUTURES	4	02 Mar 2001	473,000 000		Local						
256		500,000 00			697,249 30		Base	-450 00		0 00		-663 34	
								-663 34					
WB1M	99X017679	LIBOR FUTURES	2	02 Feb 2001	236,200 000		Local						
274		250,000 00			349,221 70		Base	-337 50		0 00		-499 00	
								-499 00					
WB1M	99X017679	LIBOR FUTURES	2	00 May 2001	237,650 000		Local						
281		250,000 00			335,134 03		Base	275 00		0 00		387 81	
								387 81					
WB1M	99X017679	LIBOR FUTURES	1	03 Jun 2001	118,662 500		Local						
290		125,000 00			166,566 55		Base	187 50		0 00		263 19	
								263 19					
WB1M	99X017679	LIBOR FUTURES	2	03 Mar 2001	236,675 000		Local						
296		250,000 00			339,912 64		Base	-450 00		0 00		-646 29	
								-646 29					
WB1M	99X017679	LIBOR FUTURES	2	03 Mar 2001	236,650 000		Local						
297		250,000 00			339,876 73		Base	-475 00		0 00		-682 20	
								-682 20					
WB1M	99X017679	LIBOR FUTURES	1	05 Mar 2001	118,312 500		Local						
304		125,000 00			173,777 40		Base	-62 50		0 00		-91 80	
								-91 80					
WB1M	99X017679	LIBOR FUTURES	5	05 Mar 2001	591,500 000		Local						
305		625,000 00			868,795 20		Base	-375 00		0 00		-550 80	
								-550 80					
WB1M	99X017679	LIBOR FUTURES	3	02 Feb 2001	354,637 500		Local						
315		375,000 00			521,955 47		Base	-225 00		0 00		-331 16	
								-331 16					

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date						Future Gn/Ls	
Ticker								Base Curr Gn/Ls	
WB1M 99X017679	LIBOR FUTURES								
334	6 08 May 2001			712,875 000		712,125 00		750 00	
	750,000 00			1,010,143 88		1,028,308 50		1,062 75	1,062 75
WB1M 99X017679	LIBOR FUTURES								
334	2 05 Feb 2001			236,275 000		236,550 00		-275 00	
	250,000 00			348,576 51		349,076 84		-405 71	-405 71
WB1M 99X017679	LIBOR FUTURES								
348	5 05 Mar 2001			591,625 000		591,875 00		-250 00	
	625,000 00			868,091 37		870,707 32		-368 83	-368 83
WB1M 99X017679	LIBOR FUTURES								
380	13 03 Apr 2001			1,537,575 000		1,541,312 50		-3,737 50	
	1,625,000 00			2,194,580 80		2,238,910 55		-5,334 53	-5,334 53
WB1M 99X017679	LIBOR FUTURES								
400	1 07 Mar 2001			118,325 000		118,375 00		-50 00	
	125,000 00			172,920 16		174,141 46		-73 07	-73 07
WB1M 99X017679	LIBOR FUTURES								
405	15 08 May 2001			1,782,000 000		1,780,312 50		1,687 50	
	1,875,000 00			2,527,054 20		2,570,771 26		2,393 04	2,393 04
WB1M 99X017679	LIBOR FUTURES								
425	3 04 Apr 2001			354,712 500		355,687 50		-975 00	
	375,000 00			508,409 43		516,671 66		-1,397 47	-1,397 47
WB1M 99X017679	LIBOR FUTURES								
451	2 03 Feb 2001			236,600 000		236,675 00		-75 00	
	250,000 00			342,336 54		349,261 30		-108 52	-108 52
WB1M 99X017679	LIBOR FUTURES								
462	10 00 May 2001			1,187,975 000		1,186,925 00		1,050 00	
	1,250,000 00			1,690,607 22		1,713,919 71		1,494 26	1,494 26

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X017679	LIBOR FUTURES									
464		7 005 Apr 2001		827,925 000		829,937 50		-2,012 50			
		875,000 00		1,183 022 03		1,205,567 22		-2,875 66	0 00		-2,875 66
WB1M	99X017679	LIBOR FUTURES									
486		2 005 Apr 2001		236,450 000		237,125 00		-675 00			
		250,000 00		341,433 80		344,447 78		-974 70	0 00		-974 70
WB1M	99X017679	LIBOR FUTURES									
487		2 005 Apr 2001		236,425 000		237,125 00		-700 00			
		250,000 00		341,397 70		344,447 78		-1,010 80	0 00		-1,010 80
WB1M	99X017679	LIBOR FUTURES									
505		8 00 May 2001		951,000 000		949,700 00		1,300 00			
		1,000,000 00		1,349,278 80		1,371,366 80		1,844 44	0 00		1,844 44
WB1M	99X017679	LIBOR FUTURES									
506		7 00 May 2001		832,037 500		830,987 50		1,050 00			
		875,000 00		1,180,494 81		1,199,945 95		1,489 74	0 00		1,489 74
WB1M	99X017679	LIBOR FUTURES									
507		5 00 Apr 2001		590,937 500		592,812 50		-1,875 00			
		625,000 00		856,741 19		861,119 44		-2,718 38	0 00		-2,718 38
WB1M	99X017679	LIBOR FUTURES									
523		2 00 Feb 2001		236,650 000		236,700 00		-50 00			
		250,000 00		343,592 14		347,688 63		-72 60	0 00		-72 60
WB1M	99X017679	LIBOR FUTURES									
531		4 00 Apr 2001		472,950 000		474,250 00		-1,300 00			
		500,000 00		680,575 05		688,895 55		-1,870 70	0 00		-1,870 70
WB1M	99X017679	LIBOR FUTURES									
562		1 00 Jun 2001		118,812 500		118,712 50		100 00			
		125,000 00		168,464 24		171,420 85		141 79	0 00		141 79

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Std Date							
Ticker											
WB1M	99X017679	LIBOR FUTURES			SEP01						
563		13 Jun 2001	1,544,700 000	Local			1,543,412 50	1,287 50			
		1,625,000 00	2,190,230 14	Base			2,223,521 48	1,825 54	0 00		1,825 54
WB1M	99X017679	LIBOR FUTURES			SEP01						
566		3 Apr 2001	355,275 000	Local			355,887 50	-412 50			
		375,000 00	509,997 26	Base			516,671 66	-592 14	0 00		-592 14
WB1M	99X017679	LIBOR FUTURES			SEP01						
567		6 Apr 2001	710,625 000	Local			711,375 00	-750 00			
		750,000 00	1,020,102 19	Base			1,033,343 33	-1,076 63	0 00		-1,076 63
WB1M	99X017679	LIBOR FUTURES			SEP01						
570		18 May 2001	2,131,950 000	Local			2,135,850 00	-3,900 00			
		2,250,000 00	3,053,805 18	Base			3,084,167 43	-5,586 36	0 00		-5,586 36
WB1M	99X017679	LIBOR FUTURES			SEP01						
595		6 May 2001	710,850 000	Local			712,050 00	-1,200 00			
		750,000 00	1,010,757 62	Base			1,028,200 21	-1,706 28	0 00		-1,706 28
WB1M	99X017679	LIBOR FUTURES			SEP01						
626		6 Jun 2001	713,475 000	Local			712,575 00	900 00			
		750,000 00	1,009,139 04	Base			1,018,625 97	1,272 96	0 00		1,272 96
WB1M	99X017679	LIBOR FUTURES			SEP01						
627		2 Apr 2001	236,925 000	Local			237,125 00	-200 00			
		250,000 00	341,266 77	Base			344,447 77	-288 08	0 00		-288 08
WB1M	99X017679	LIBOR FUTURES			SEP01						
628		8 Apr 2001	948,650 000	Local			949,025 00	-375 00			
		1,000,000 00	1,366,435 46	Base			1,371,411 75	-540 16	0 00		-540 16
WB1M	99X017679	LIBOR FUTURES			SEP01						
647		2 May 2001	237,100 000	Local			237,350 00	-250 00			
		250,000 00	337,345 88	Base			342,733 40	-355 70	0 00		-355 70

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											

WB1M	99X017679	LIBOR FUTURES	6 00	Jun 2001	714,250 000		Local	712,775 00	1,475 00		
671		750,000 00			1 006,878 23		Base	1,018,066 68	2,079 31	0 00	2,079 31
WB1M	99X017679	LIBOR FUTURES	9 00	May 2001	1,067,712 500		Local	1,068,175 00	-462 50		
676		1,125,000 00			1,514,656 96		Base	1,542,444 70	-656 10	0 00	-656 10
WB1M	99X017679	LIBOR FUTURES	9 00	May 2001	1,067,962 500		Local	1,068,187 50	-225 00		
724		1,125,000 00			1,516,613 55		Base	1,542,462 75	-319 52	0 00	-319 52
WB1M	99X017679	LIBOR FUTURES	4 00	Jun 2001	475,675 000		Local	474,912 50	762 50		
725		500,000 00			662,948 26		Base	683,909 56	1,062 70	0 00	1,062 70
WB1M	99X017679	LIBOR FUTURES	6 00	Mar 2001	706,975 000		Local	709,737 50	-2,762 50		
757		750,000 00			1,008,217 05		Base	1,034,655 34	-3,939 61	0 00	-3,939 61
WB1M	99X017679	LIBOR FUTURES	5 00	May 2001	593,562 500		Local	593,437 50	125 00		
760		625,000 00			843,986 52		Base	856,923 75	177 74	0 00	177 74
WB1M	99X017679	LIBOR FUTURES	6 00	May 2001	712,200 000		Local	712,125 00	75 00		
761		750,000 00			1,012,677 18		Base	1,028,308 50	106 64	0 00	106 64
WB1M	99X017679	LIBOR FUTURES	7 00	Mar 2001	826,462 500		Local	828,812 50	-2,350 00		
783		875,000 00			1,180,646 55		Base	1,199,854 73	-3,357 10	0 00	-3,357 10
WB1M	99X017679	LIBOR FUTURES	6 00	May 2001	712,050 000		Local	712,125 00	-75 00		
791		750,000 00			1,017,733 07		Base	1,028,308 50	-107 20	0 00	-107 20

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future G/Ls	Future G/Ls
Lot	Ticker	Notional Pa	Stl Date					Base Curr G/Ls	Net Base Future G/Ls
WB1M 99X017679	LIBOR FUTURES	2 08 May 2001		237,400 000		237,375 00			
792		250,000 00		339,315 82		342,769 50		0 00	35 73
99X017679	Total			43,312,187 50		43,300,700 00			
				61,701,265 52		62,570,176 49		0 00	15,033 84
WB1M 99X019626	LIBOR FUTURES	1 03 Feb 2001		117,962 500		118,137 50			
022		125,000 00		170,915 87		174,335 51		0 00	-253 56
WB1M 99X019626	LIBOR FUTURES	1 00 Apr 2001		118,362 500		118,512 50			
077		125,000 00		170,619 54		173,751 18		0 00	-216 23
WB1M 99X019626	LIBOR FUTURES	5 02 Jun 2001		598,337 500		594,012 50			
079		625,000 00		825,047 58		851,457 27		0 00	5,963 75
WB1M 99X019626	LIBOR FUTURES	4 02 Jun 2001		479,200 000		475,400 00			
080		500 000 00		660,768 88		680,962 96		0 00	5,239 82
WB1M 99X019626	LIBOR FUTURES	4 08 May 2001		477,300 000		475,550 00			
087		500,000 00		686,500 59		679,584 71		0 00	2,517 03
WB1M 99X019626	LIBOR FUTURES	3 00 May 2001		357,987 500		356,537 50			
118		375,000 00		514,284 84		511,512 14		0 00	2,083 08
WB1M 99X019626	LIBOR FUTURES	2 08 Jan 2001		236,325 000		236,350 00			
118		250,000 00		344,396 42		352,563 30		0 00	-36 43

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							Net Base Future Gr/Ls
Lot			Notional Pa	Stl Date									
Ticker													

WB1M	99X019626	LIBOR FUTURES	12 00	Jun 2001	1,429,725 000		DEC01	Local	1,422,487 50	7,237 50			
128			1,500,000 00		1,997 897 72		Base		2,004,973 94	10,113 70	0 00		10,113 70
WB1M	99X019626	LIBOR FUTURES	1 00	Feb 2001	117,912 500		DEC01	Local	118,187 50	-275 00			
161			125,000 00		171,385 82		Base		174,409 30	-399 71	0 00		-399 71
WB1M	99X019626	LIBOR FUTURES	4 00	Jun 2001	474,700 000		DEC01	Local	473,300 00	1,400 00			
184			500,000 00		664,627 47		Base		653,012 01	1,960 14	0 00		1,960 14
WB1M	99X019626	LIBOR FUTURES	2 00	Jan 2001	236,225 000		DEC01	Local	236,337 50	-112 50			
224			250,000 00		345,030 24		Base		350,914 15	-164 32	0 00		-164 32
WB1M	99X019626	LIBOR FUTURES	1 00	Apr 2001	118,200 000		DEC01	Local	118,512 50	-312 50			
233			125,000 00		170,243 46		Base		173,751 18	-450 09	0 00		-450 09
WB1M	99X019626	LIBOR FUTURES	2 00	Apr 2001	236,800 000		DEC01	Local	237,225 00	-425 00			
258			250,000 00		340,210 56		Base		343,450 69	-610 60	0 00		-610 60
WB1M	99X019626	LIBOR FUTURES	2 00	Feb 2001	236,200 000		DEC01	Local	236,400 00	-200 00			
277			250,000 00		349,221 70		Base		348,098 85	-295 70	0 00		-295 70
WB2A	99X019626	LIBOR FUTURES	250 00	Dec 2001	30 119 687 500		DEC01	Local	29,923,125 00	196,562 50			
293			31,250,000 00		43,705,180 68		Base		43,898,717 95	285,222 06	0 00		285,222 06
WB1M	99X019626	LIBOR FUTURES	1 00	Mar 2001	118,012 500		DEC01	Local	118,187 50	-175 00			
306			125,000 00		173,336 76		Base		174,409 29	-257 04	0 00		-257 04

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trade	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X019626	LIBOR FUTURES									
316		1 00 Feb 2001			117,975 000		118,112 50	-137 50			
		125,000 00			173,635 61		173,991 52	-202 37	0 00		-202 37
WB1M	99X019626	LIBOR FUTURES									
318		1 00 Apr 2001			118,725 000		118,712 50	12 50			
		125,000 00			169,788 62		169,699 52	17 88	0 00		17 88
WB1M	99X019626	LIBOR FUTURES									
335		1 00 May 2001			119,250 000		118,825 00	425 00			
		125,000 00			168,977 25		170,787 17	602 23	0 00		602 23
WB1M	99X019626	LIBOR FUTURES									
342		1 00 May 2001			118,762 500		118,737 50	25 00			
		125,000 00			170,139 16		169,735 26	35 82	0 00		35 82
WB1M	99X019626	LIBOR FUTURES									
347		1 00 Mar 2001			118,062 500		118,200 00	-137 50			
		125,000 00			173,233 11		173,623 98	-201 75	0 00		-201 75
WB1M	99X019626	LIBOR FUTURES									
396		1 00 May 2001			118,787 500		118,737 50	50 00			
		125,000 00			170,507 58		169,735 25	71 77	0 00		71 77
WB1M	99X019626	LIBOR FUTURES									
450		1 00 Feb 2001			118,000 000		118,137 50	-137 50			
		125,000 00			170,734 20		174,335 51	-198 95	0 00		-198 95
WB1M	99X019626	LIBOR FUTURES									
463		2 00 May 2001			238,425 000		237,650 00	775 00			
		250,000 00			339,302 62		341,491 19	1,102 91	0 00		1,102 91
WB1M	99X019626	LIBOR FUTURES									
504		6 00 May 2001			715,525 000		713,075 00	2,450 00			
		750,000 00			1,015,186 87		1,015,096 59	3,476 06	0 00		3,476 06

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future G/Ls	Future G/Ls	Base Curr G/Ls	Net Base Future G/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X019626	LIBOR FUTURES			DEC01						
522		1 00 Feb 2001		118,000 000	Local		118,137 50	-137 50			
		125,000 00		171,324 20	Base		174,335 51	-199 64	0 00		-199 64
WB1M	99X019626	LIBOR FUTURES			DEC01						
559		2 00 Jun 2001		238,450 000	Local		237,775 00	675 00			
		250,000 00		338,098 26	Base		340,802 91	957 08	0 00		957 08
WB1M	99X019626	LIBOR FUTURES			DEC01						
560		2 00 Jun 2001		238,125 000	Local		237,600 00	525 00			
		250,000 00		337,637 44	Base		341,299 97	744 40	0 00		744 40
WB1M	99X019626	LIBOR FUTURES			DEC01						
568		2 00 Apr 2001		235,075 000	Local		236,225 00	-1,150 00			
		250,000 00		337,450 16	Base		344,605 03	-1,650 83	0 00		-1,650 83
WB1M	99X019626	LIBOR FUTURES			DEC01						
569		1 00 Apr 2001		117,525 000	Local		118,112 50	-587 50			
		125,000 00		168,707 14	Base		172,302 52	-843 36	0 00		-843 36
WB1M	99X019626	LIBOR FUTURES			DEC01						
570		2 00 Apr 2001		235,775 000	Local		236,600 00	-825 00			
		250,000 00		338,455 01	Base		345,637 11	-1,184 28	0 00		-1,184 28
WB1M	99X019626	LIBOR FUTURES			DEC01						
626		6 00 Apr 2001		707,725 000	Local		709,887 50	-2,162 50			
		750,000 00		1,019,407 09	Base		1,030,578 13	-3,114 88	0 00		-3,114 88
WB1M	99X019626	LIBOR FUTURES			DEC01						
648		12 00 Mar 2001		1,412,900 000	Local		1,418,350 00	-5,450 00			
		1,500,000 00		2,040,227 60	Base		2,078,984 48	-7,869 80	0 00		-7,869 80
WB1M	99X019626	LIBOR FUTURES			DEC01						
648		2 00 May 2001		237,275 000	Local		237,425 00	-150 00			
		250,000 00		337,594 87	Base		338,591 79	-213 42	0 00		-213 42

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Base Currency USD - US DOLLAR				Security Description			Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date				Cost	Future Gn/Ls		
WB1M	99X019626	LIBOR FUTURES	4 005 Jun 2001	DEC01	476,450 000		475,100 00	1,350 00		
				Local	671,651 57		684,381 55	1,903 10	0 00	1,903 10
WB1M	99X019626	LIBOR FUTURES	1 007 Apr 2001	DEC01	118,162 500		118,400 00	-237 50		
				Local	168,157 05		173,846 72	-337 99	0 00	-337 99
WB1M	99X019626	LIBOR FUTURES	1 00 May 2001	DEC01	118,800 000		118,725 00	75 00		
				Local	168,707 88		169,313 72	106 51	0 00	106 51
WB1M	99X019626	LIBOR FUTURES	1 00 May 2001	DEC01	118,737 500		118,700 00	37 50		
				Local	168,619 12		169,569 39	53 25	0 00	53 25
WB1M	99X019626	LIBOR FUTURES	2 008 Apr 2001	DEC01	236,875 000		236,912 50	-37 50		
				Local	336,812 56		347,597 90	-53 32	0 00	-53 32
WB1M	99X019626	LIBOR FUTURES	2 08 May 2001	DEC01	237,800 000		237,525 00	275 00		
				Local	338,127 82		339,494 48	391 02	0 00	391 02
WB1M	99X019626	LIBOR FUTURES	2 08 May 2001	DEC01	238,325 000		237,800 00	525 00		
				Local	340,637 92		339,744 86	750 38	0 00	750 38
99X019626 Total					42,342,450 00		42,131,725 00	210,725 00		
					61,122,788 84		61,495,486 49	304,557 72	0 00	304,557 72
WB2A	99X022893	LIBOR FUTURES	80 00 Nov 2001	DEC02	9,418,825 000		9,487,912 50	-69,087 50		
				Local	13,589,475 93		13,948,648 41	-99,679 41	0 00	-99,679 41
253		10 000,000 00								

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
028	1 007 Oct 2001	114,750 000			115,080 00			-330 00			
	100,000 00	166,525 20			166,670 37			-478 90	0 00		-478 90
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
067	1 008 Oct 2001	114,520 000			115,080 00			-560 00			
	100,000 00	165,435 59			166,670 36			-808 98	0 00		-808 98
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
113	1 009 Oct 2001	114,410 000			115,080 00			-670 00			
	100,000 00	164,544 46			166,670 36			-963 59	0 00		-963 59
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
120	1 009 Aug 2001	115,000 000			115,060 00			-60 00			
	100,000 00	166,968 50			166,641 40			-87 11	0 00		-87 11
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
130	18 007 Nov 2001	2,055,440 000			2,070,010 00			-14,570 00			
	1,800,000 00	2,911,530 79			3,013,916 31			-20,638 42	0 00		-20,638 42
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
131	3 007 Nov 2001	340,980 000			343,980 00			-3,000 00			
	300,000 00	482,998 18			504,318 13			-4,249 51	0 00		-4,249 51
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
132	13 007 Nov 2001	1,477,120 000			1,489,310 00			-12,190 00			
	1,300,000 00	2,092,340 50			2,185,103 79			-17,267 15	0 00		-17,267 15
WB1M 99X035895	U K TREAS BONDS FUTURES	DEC01									
133	5 007 Nov 2001	566,510 000			572,880 00			-6,370 00			
	500,000 00	802,461 42			844,436 84			-9,023 12	0 00		-9,023 12

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate	Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls				
Lot		Notional Pa	Stl Date										
Ticker													
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
134		7 00 Nov 2001	810,220 000	Local		809,990 00		230 00					
		700,000 00	1,147,676 64	Base		1,178,394 32		325 79		0 00		325 79	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
135		9 00 Nov 2001	1,074,670 000	Local		1,057,670 00		17,000 00					
		900,000 00	1,522,270 07	Base		1,541,504 32		24,080 52		0 00		24,080 52	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
193		1 00 Oct 2001	114,560 000	Local		115,080 00		-520 00					
		100,000 00	162,766 85	Base		166,670 37		-738 82		0 00		-738 82	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
239		31 08 Nov 2001	3,742,790 000	Local		3,670,480 00		72,310 00					
		3,100 000 00	5,336,469 99	Base		5,330,843 29		103,099 58		0 00		103,099 58	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
240		1 08 Nov 2001	117,620 000	Local		116,710 00		910 00					
		100 000 00	167,702 60	Base		167,012 01		1,297 48		0 00		1,297 48	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
241		1 08 Nov 2001	117,600 000	Local		116,710 00		890 00					
		100,000 00	167,674 08	Base		167,012 01		1,268 96		0 00		1,268 96	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
242		1 08 Nov 2001	117,530 000	Local		116,710 00		820 00					
		100,000 00	167,574 27	Base		167,012 01		1,169 16		0 00		1,169 16	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
243		1 08 Nov 2001	117,590 000	Local		116,710 00		880 00					
		100,000 00	167,659 82	Base		167,012 01		1,254 70		0 00		1,254 70	
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01										
244		2 08 Nov 2001	235,080 000	Local		233,420 00		1,660 00					
		200,000 00	335,177 06	Base		334,024 02		2,366 83		0 00		2,366 83	

Realized Gain/Loss - Futures Contracts

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- January 01, 2001 to December 31, 2001



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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr G/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future G/Ls	Future G/Ls		Net Base Future G/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
245		1 08 Nov 2001	117,240 000		116,710 00		530 00				
		100,000 00	167,160 79		167,012 01		755 67		0 00		755 67
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
246		1 08 Nov 2001	117,370 000		116,710 00		660 00				
		100,000 00	167,346 15		167,012 01		941 03		0 00		941 03
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
247		16 08 Nov 2001	1,881,020 000		1,867,950 00		13,070 00				
		1,600,000 00	2,681,958 32		2,659,188 69		18,635 21		0 00		18,635 21
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
248		8 08 Nov 2001	938,000 000		933,760 00		4,240 00				
		800,000 00	1,337,400 40		1,320,710 15		6,045 39		0 00		6,045 39
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
248		1 08 Oct 2001	114,100 000		115,080 00		-980 00				
		100,000 00	162,113 28		166,670 37		-1,392 38		0 00		-1,392 38
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
249		6 08 Nov 2001	702,480 000		699,750 00		2,730 00				
		600,000 00	1,001,595 98		990,872 77		3,892 44		0 00		3,892 44
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
250		12 08 Nov 2001	1,402,480 000		1,397,600 00		4,880 00				
		1,200,000 00	1,999,655 99		1,980,958 24		6,957 90		0 00		6,957 90
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
251		1 08 Nov 2001	117,120 000		116,560 00		560 00				
		100,000 00	166,989 70		164,617 69		798 45		0 00		798 45
WB1M	99X035895	U K TREAS BONDS FUTURES	DEC01								
252		12 08 Nov 2001	1,403,780 000		1,398,130 00		5,650 00				
		1,200,000 00	2,001,509 53		1,974,579 00		8,055 77		0 00		8,055 77

Realized Gain/Loss - Futures Contracts

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Composite
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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds					Cost	Future Gn/Ls		
Ticker									Future Gn/Ls		
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
253	2 08	Nov 2001	233,880 000	Local	233,100 00				780 00		
	200,000 00		333,466 10	Base	329,207 13				1,112 13	0 00	1,112 13
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
254	1 08	Nov 2001	117,110 000	Local	116,590 00				520 00		
	100,000 00		166,975 44	Base	164,660 06				741 42	0 00	741 42
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
255	1 08	Nov 2001	117,100 000	Local	116,590 00				510 00		
	100,000 00		166,961 18	Base	164,660 05				727 16	0 00	727 16
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
256	1 08	Nov 2001	116,790 000	Local	116,440 00				350 00		
	100,000 00		166,519 18	Base	164,448 21				499 03	0 00	499 03
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
257	1 08	Nov 2001	116,860 000	Local	116,480 00				380 00		
	100,000 00		166,618 99	Base	164,504 70				541 80	0 00	541 80
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
258	1 02	Oct 2001	115,160 000	Local	115,080 00				80 00		
	100,000 00		168,859 11	Base	166,670 37				117 30	0 00	117 30
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
259	3 03	Sep 2001	344,820 000	Local	345,180 00				-360 00		
	300,000 00		499,851 08	Base	499,924 19				-521 86	0 00	-521 86
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
284	1 04	Sep 2001	115,660 000	Local	115,060 00				600 00		
	100,000 00		167,255 93	Base	166,641 40				867 66	0 00	867 66
WB1M 99X035895	U K TREAS BONDS FUTURES					DEC01					
285	2 04	Sep 2001	231,280 000	Local	230,140 00				1,140 00		
	200,000 00		334,454 01	Base	333,311 76				1,648 56	0 00	1,648 56

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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STATE STREET
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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds		Notional	Cost	Future Gn/Ls			
WB1M	99X035895	U K TREAS BONDS FUTURES									
347		1 00 Oct 2001	114,260 000		Local	115,080 00		-820 00			
		100,000 00	168,750 59		Base	166,670 36		-1,211 06	0 00		-1,211 06
WB1M	99X035895	U K TREAS BONDS FUTURES									
395		1 00 Sep 2001	116,260 000		Local	115,080 00		1,180 00			
		100,000 00	168,844 40		Base	166,670 36		1,713 71	0 00		1,713 71
WB1M	99X035895	U K TREAS BONDS FUTURES									
396		2 00 Sep 2001	232,440 000		Local	230,160 00		2 280 00			
		200,000 00	337,572 61		Base	333,340 73		3,311 24	0 00		3,311 24
WB1M	99X035895	U K TREAS BONDS FUTURES									
397		1 00 Sep 2001	116,280 000		Local	115,080 00		1,200 00			
		100,000 00	168,873 44		Base	166,670 36		1,742 76	0 00		1,742 76
WB1M	99X035895	U K TREAS BONDS FUTURES									
420		1 00 Oct 2001	114,440 000		Local	115,080 00		-640 00			
		100,000 00	169,439 87		Base	166,670 36		-947 58	0 00		-947 58
WB1M	99X035895	U K TREAS BONDS FUTURES									
453		1 00 Oct 2001	114,290 000		Local	115,080 00		-790 00			
		100,000 00	167,812 01		Base	166,670 37		-1,159 96	0 00		-1,159 96
WB1M	99X035895	U K TREAS BONDS FUTURES									
606		1 00 Nov 2001	113 380 000		Local	115,080 00		-1,700 00			
		100,000 00	160,364 67		Base	166,670 36		-2,404 48	0 00		-2,404 48
WB1M	99X035895	U K TREAS BONDS FUTURES									
606	CXL	-1 00 Nov 2001	-113,380 000		Local	-115,080 00		1,700 00			
		-100,000 00	-160,364 67		Base	-166,670 36		2,404 48	0 00		2,404 48
WB1M	99X035895	U K TREAS BONDS FUTURES									
607		1 00 Nov 2001	113,370 000		Local	115,080 00		-1,710 00			
		100,000 00	160,350 53		Base	166,670 37		-2,418 62	0 00		-2,418 62

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X035895	607	U K TREAS BONDS FUTURES				DEC01					
		CXL	-1 09 Nov 2001	-113,370 000		Local	-115,080 00		1,710 00		
			-100,000 00	-160,350 53		Base	-166,670 37		2,418 62	0 00	2,418 62
WB1M 99X035895	609	U K TREAS BONDS FUTURES				DEC01					
		1 09 Nov 2001	113,380 000			Local	115,080 00		-1,700 00		
		100,000 00	160,364 67			Base	166,670 36		-2,404 48	0 00	-2,404 48
WB1M 99X035895	609	U K TREAS BONDS FUTURES				DEC01					
		CXL	-1 09 Nov 2001	-113,380 000		Local	-115,080 00		1,700 00		
			-100,000 00	-160,364 67		Base	-166,670 36		2,404 48	0 00	2,404 48
WB1M 99X035895	635	U K TREAS BONDS FUTURES				DEC01					
		1 01 Oct 2001	115,280 000			Local	115,080 00		200 00		
		100,000 00	166,395 15			Base	166,670 36		288 68	0 00	288 68
WB1M 99X035895	681	U K TREAS BONDS FUTURES				DEC01					
		1 02 Oct 2001	115,070 000			Local	115,080 00		-10 00		
		100,000 00	166,909 04			Base	166,670 37		-14 51	0 00	-14 51
WB1M 99X035895	740	U K TREAS BONDS FUTURES				DEC01					
		1 05 Oct 2001	114,610 000			Local	115,080 00		-470 00		
		100,000 00	165,852 13			Base	166,670 37		-680 14	0 00	-680 14
WB1M 99X035895	780	U K TREAS BONDS FUTURES				DEC01					
		1 06 Oct 2001	114,670 000			Local	115,080 00		-410 00		
		100,000 00	165,996 29			Base	166,670 36		-593 52	0 00	-593 52
99X035895 Total											
			20,916,240 00			Local	20,822,750 00		93,490 00		
			29,830,912 71			Base	30,012,934 72		133,479 72	0 00	133,479 72
WB1M 99X042487	140	U K TREAS BONDS FUTURES				MAR02					
		1 00 Dec 2001	117,340 000			Local	115,790 00		1,550 00		
		100,000 00	168,840 53			Base	165,093 38		2,230 30	0 00	2,230 30

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds					
Ticker										
WB1M	99X042487	U K TREAS BONDS FUTURES								
141		1 00 Dec 2001	117,360 000			115,790 00	1,570 00			
		100,000 00	168,869 30			165,093 38	2,259 07	0 00		2,259 07
WB1M	99X042487	U K TREAS BONDS FUTURES								
142		1 00 Dec 2001	117,400 000			115,790 00	1,610 00			
		100,000 00	168,926 86			165,093 38	2,316 63	0 00		2,316 63
WB1M	99X042487	U K TREAS BONDS FUTURES								
289		1 00 Dec 2001	116,580 000			115,420 00	1,160 00			
		100,000 00	167,327 27			163,492 43	1,664 95	0 00		1,664 95
WB1M	99X042487	U K TREAS BONDS FUTURES								
290		2 00 Dec 2001	233,060 000			230,840 00	2,220 00			
		200,000 00	334,511 02			326,984 87	3,186 37	0 00		3,186 37
WB1M	99X042487	U K TREAS BONDS FUTURES								
291		1 00 Dec 2001	116,630 000			115,450 00	1,180 00			
		100,000 00	167,399 04			163,534 93	1,693 65	0 00		1,693 65
WB1M	99X042487	U K TREAS BONDS FUTURES								
292		1 00 Dec 2001	116,650 000			115,450 00	1,200 00			
		100,000 00	167,427 75			163,534 93	1,722 36	0 00		1,722 36
WB1M	99X042487	U K TREAS BONDS FUTURES								
293		1 00 Dec 2001	116,660 000			115,450 00	1,210 00			
		100,000 00	167,442 10			163,534 92	1,736 71	0 00		1,736 71
WB1M	99X042487	U K TREAS BONDS FUTURES								
294		1 00 Dec 2001	116,670 000			115,450 00	1,220 00			
		100,000 00	167,456 45			163,534 93	1,751 07	0 00		1,751 07
WB1M	99X042487	U K TREAS BONDS FUTURES								
295		1 00 Dec 2001	116,700 000			115,450 00	1,250 00			
		100,000 00	167,499 51			163,534 93	1,794 13	0 00		1,794 13

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls	Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds						
Lot			Notional Pa	Stl Date								
Ticker												
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
296		3 00 Dec 2001	349,800 000		Local		346,320 00	3,480 00				
		300,000 00	502,067 94		Base		490,562 28	4,994 84		0 00		4,994 84
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
325		1 00 Dec 2001	116,850 000		Local		115,570 00	1,280 00				
		100,000 00	168,836 56		Base		163,704 91	1,849 47		0 00		1,849 47
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
325		CXL -1 00 Dec 2001	-116,850 000		Local		-115,570 00	-1,280 00				
		-100,000 00	-168,836 56		Base		-163,704 91	-1,849 47		0 00		-1,849 47
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
326		1 00 Dec 2001	116,850 000		Local		115,570 00	1,280 00				
		100,000 00	167,714 81		Base		163,704 91	1,837 18		0 00		1,837 18
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
354		2 00 Nov 2001	229,000 000		Local		230,500 00	-1,500 00				
		200,000 00	325,729 60		Base		326,503 25	-2,133 60		0 00		-2,133 60
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
355		1 00 Nov 2001	114,420 000		Local		115,250 00	-830 00				
		100,000 00	162,751 01		Base		163,251 63	-1,180 59		0 00		-1,180 59
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
356		4 00 Nov 2001	457,800 000		Local		461,000 00	-3,200 00				
		400,000 00	651,174 72		Base		653,006 51	-4,551 68		0 00		-4,551 68
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
357		2 00 Nov 2001	228,860 000		Local		230,500 00	-1,640 00				
		200,000 00	325,530 46		Base		326,503 25	-2,332 74		0 00		-2,332 74
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02							
394		1 00 Dec 2001	116,030 000		Local		115,570 00	460 00				
		100,000 00	167,907 01		Base		163,704 91	665 67		0 00		665 67

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional Cost	Close Ex. Rate Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Net Base Future Gn/Ls
WB1M 99X042487	U K TREAS BONDS FUTURES				MAR02						
394	CXL	-1 00 Dec 2001	-116,030 000		Local						
		-100,000 00	-167,907 01		Base						

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
399		2 00 Dec 2001	232,440 000			Local	231,140 00	1,300 00	
		200,000 00	336,363 92			Base	327,409 81	1,881 23	1,881 23
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
399	CXL	-2 00 Dec 2001	-232,440 000			Local	-231,140 00	-1,300 00	
		-200,000 00	-336,363 92			Base	-327,409 81	-1,881 23	-1,881 23
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
400		1 00 Dec 2001	116,230 000			Local	115,570 00	660 00	
		100,000 00	168,196 43			Base	163,704 91	955 09	955 09
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
400	CXL	-1 00 Dec 2001	-116,230 000			Local	-115,570 00	-660 00	
		-100,000 00	-168,196 43			Base	-163,704 91	-955 09	-955 09
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
447		1 00 Nov 2001	114,240 000			Local	115,250 00	-1,010 00	
		100,000 00	162,597 79			Base	163,251 63	-1,437 53	-1,437 53
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
448		1 00 Nov 2001	114,200 000			Local	115,250 00	-1,050 00	
		100,000 00	162,540 86			Base	163,251 63	-1,494 47	-1,494 47
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
449		1 00 Nov 2001	114,270 000			Local	115,250 00	-980 00	
		100,000 00	162,640 49			Base	163,251 63	-1,394 83	-1,394 83
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
450		3 00 Nov 2001	343,190 000			Local	345,970 00	-2,780 00	
		300,000 00	488,462 33			Base	490,066 50	-3,956 77	-3,956 77
WB1M 99X042487	U K TREAS BONDS FUTURES	MAR02							
451		1 00 Nov 2001	114,450 000			Local	115,360 00	-910 00	
		100,000 00	162,896 69			Base	163,407 44	-1 295 20	-1,295 20

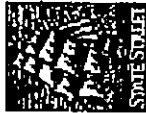
Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Std Date										
452	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		2 00	Nov 2001	228,880 000		230,720 00		-1,840 00					
		200,000 00		325,764 90		326,814 89		-2,618 87		0 00		-2,618 87	
453	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		1 00	Nov 2001	114,430 000		115,360 00		-930 00					
		100,000 00		162,868 22		163,407 44		-1,323 67		0 00		-1,323 67	
454	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		2 00	Nov 2001	228,960 000		230,720 00		-1,760 00					
		200,000 00		325,878 77		326,814 89		-2,505 01		0 00		-2,505 01	
455	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		1 00	Nov 2001	114,500 000		115,360 00		-860 00					
		100,000 00		162,967 85		163,407 44		-1,224 04		0 00		-1,224 04	
465	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		1 00	Dec 2001	116,050 000		115,480 00		570 00					
		100,000 00		167,935 95		163,577 42		824 85		0 00		824 85	
466	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		2 00	Dec 2001	232,260 000		231,050 00		1,210 00					
		200,000 00		336,103 45		327,282 33		1,750 99		0 00		1,750 99	
467	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		1 00	Dec 2001	116,080 000		115,570 00		510 00					
		100,000 00		167,979 37		163,704 91		738 02		0 00		738 02	
468	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		1 00	Dec 2001	116,060 000		115,570 00		490 00					
		100,000 00		167,950 43		163,704 91		709 08		0 00		709 08	
469	WB1M 99X042487	U K TREAS BONDS FUTURES		MAR02									
		1 00	Dec 2001	116,040 000		115,570 00		470 00					
		100,000 00		167,921 48		163,704 91		680 14		0 00		680 14	

Realized Gain/Loss - Futures Contracts

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Composite
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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 99X042487	470	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,030 000	MAR02	115,570 00	450 00	450 00	0 00	665 67	665 67
		100,000 00		167,907 01	Local	163,704 91	665 67				
					Base						
WB1M 99X042487	471	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,020 000	MAR02	115,570 00	450 00	450 00	0 00	651 19	651 19
		100,000 00		167,892 54	Local	163,704 91	651 19				
					Base						
WB1M 99X042487	485	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,070 000	MAR02	115,570 00	500 00	500 00	0 00	723 30	723 30
		100,000 00		167,906 86	Local	163,704 90	723 30				
					Base						
WB1M 99X042487	486	U K TREAS BONDS FUTURES	2 00 Dec 2001	231,980 000	MAR02	231,140 00	840 00	840 00	0 00	1,215 14	1,215 14
		200,000 00		335,562 27	Local	327,409 81	1,215 14				
					Base						
WB1M 99X042487	487	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,120 000	MAR02	115,570 00	550 00	550 00	0 00	795 63	795 63
		100,000 00		167,979 19	Local	163,704 91	795 63				
					Base						
WB1M 99X042487	488	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,150 000	MAR02	115,570 00	580 00	580 00	0 00	839 03	839 03
		100,000 00		168,022 59	Local	163,704 91	839 03				
					Base						
WB1M 99X042487	489	U K TREAS BONDS FUTURES	1 00 Dec 2001	115,980 000	MAR02	115,570 00	410 00	410 00	0 00	593 11	593 11
		100,000 00		167,776 67	Local	163,704 90	593 11				
					Base						
WB1M 99X042487	490	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,100 000	MAR02	115,620 00	480 00	480 00	0 00	694 37	694 37
		100,000 00		167,950 26	Local	163,775 73	694 37				
					Base						
WB1M 99X042487	491	U K TREAS BONDS FUTURES	1 00 Dec 2001	116,010 000	MAR02	115,570 00	440 00	440 00	0 00	636 50	636 50
		100,000 00		167,820 07	Local	163,704 90	636 50				
					Base						

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date								
WB1M	99X042487	U K TREAS BONDS FUTURES									
492		2 00 Dec 2001	232,080 000	231,140 00		Local		940 00			
		200,000 00	335,726 93	327,409 81		Base		1,359 80	0 00	0 00	1,359 80
WB1M	99X042487	U K TREAS BONDS FUTURES									
493		1 00 Dec 2001	116,090 000	115,570 00		Local		520 00			
		100,000 00	167,935 79	163,704 91		Base		752 23	0 00	0 00	752 23
WB1M	99X042487	U K TREAS BONDS FUTURES									
494		1 00 Dec 2001	116,130 000	115,570 00		Local		560 00			
		100,000 00	167,993 66	163,704 91		Base		810 10	0 00	0 00	810 10
WB1M	99X042487	U K TREAS BONDS FUTURES									
495		2 00 Dec 2001	232,400 000	231,200 00		Local		1,200 00			
		200,000 00	336,189 84	327,494 80		Base		1,735 92	0 00	0 00	1,735 92
WB1M	99X042487	U K TREAS BONDS FUTURES									
496		1 00 Dec 2001	115,720 000	115,450 00		Local		270 00			
		100,000 00	167,400 55	163,534 92		Base		390 58	0 00	0 00	390 58
WB1M	99X042487	U K TREAS BONDS FUTURES									
567		1 00 Dec 2001	116,360 000	115,630 00		Local		730 00			
		100,000 00	168,850 00	163,789 90		Base		1,059 30	0 00	0 00	1,059 30
WB1M	99X042487	U K TREAS BONDS FUTURES									
568		1 00 Dec 2001	116,350 000	115,630 00		Local		720 00			
		100,000 00	168,835 49	163,789 89		Base		1,044 79	0 00	0 00	1,044 79
WB1M	99X042487	U K TREAS BONDS FUTURES									
569		1 00 Dec 2001	116,340 000	115,630 00		Local		710 00			
		100,000 00	168,820 97	163,789 90		Base		1,030 28	0 00	0 00	1,030 28
WB1M	99X042487	U K TREAS BONDS FUTURES									
570		2 00 Dec 2001	232,780 000	231,320 00		Local		1,460 00			
		200,000 00	337,787 06	329,816 06		Base		2,118 61	0 00	0 00	2,118 61

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Base Currency: USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						Base Curr Gn/Ls
									Net Base Future Gn/Ls
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
571		1 08 Dec 2001	116,380 000		Local		115,630 00	750 00	
		100,000 00	168,879 02		Base		163,789 89	1,088 33	0 00
									1,088 33
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
706		1 09 Dec 2001	116,470 000		Local		115,660 00	810 00	
		100,000 00	168,846 56		Base		164,908 03	1,174 26	0 00
									1,174 26
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
707		1 09 Dec 2001	116,420 000		Local		115,660 00	760 00	
		100,000 00	168,774 07		Base		164,908 03	1,101 77	0 00
									1,101 77
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
708		1 09 Dec 2001	116,300 000		Local		115,660 00	640 00	
		100,000 00	168,600 11		Base		164,908 03	927 81	0 00
									927 81
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
709		1 09 Dec 2001	116,210 000		Local		115,660 00	550 00	
		100,000 00	168,469 64		Base		164,908 03	797 34	0 00
									797 34
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
748		2 00 Dec 2001	233,420 000		Local		231,320 00	2,100 00	
		200,000 00	337,805 42		Base		329,816 05	3,039 12	0 00
									3,039 12
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
749		1 00 Dec 2001	116,810 000		Local		115,660 00	1,150 00	
		100,000 00	169,047 43		Base		164,908 03	1,664 28	0 00
									1,664 28
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
750		2 00 Dec 2001	233,460 000		Local		231,320 00	2,140 00	
		200,000 00	337,863 31		Base		329,816 05	3,097 01	0 00
									3,097 01
WB1M	99X042487	U K TREAS BONDS FUTURES			MAR02				
751		1 00 Dec 2001	116,690 000		Local		115,660 00	1,030 00	
		100,000 00	168,873 77		Base		164,908 03	1,490 62	0 00
									1,490 62

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Notional Pa	Stl Date	Notional	Proceeds						
Ticker										
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02							
752	1 00 Dec 2001	116,670 000	Local		115,660 00			1,010 00		
	100,000 00	168,844 82	Base		164,908 03			1,461 67	0 00	1,461 67
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02							
753	1 00 Dec 2001	116,650 000	Local		115,660 00			990 00		
	100,000 00	168,815 88	Base		164,908 03			1,432 73	0 00	1,432 73
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02							
754	1 00 Dec 2001	116,850 000	Local		115,660 00			1,190 00		
	100,000 00	169,105 32	Base		164,908 03			1,722 17	0 00	1,722 17
WB1M	99X042487	U K TREAS BONDS FUTURES	MAR02							
755	1 00 Dec 2001	116,770 000	Local		115,660 00			1,110 00		
	100,000 00	168,989 54	Base		164,908 02			1,606 39	0 00	1,606 39
99X042487	Total									
			Local		9,240,260 00			28,940 00		
			Base		13,109,269 14			42,160 39	0 00	42,160 39
POUND STERLING Total										
			Local		246,358,645 00			373,687 50		
			Base		356,642,820 49			530,057 77	0 00	530,057 77

US DOLLAR

WB1E 280993999	EURODOLLAR FUTURES	JUN02																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																</
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Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot	Notional Pa	Stl Date	Proceeds	Cost	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls		
WB1H 28099X910	EURODOLLAR FUTURES	SEP02							
746	21 06 Sep 2001	5,031,285 000	5,031,285 000	5,031,232 50	52 50	0 00	52 50		
	5,250,000 00	5,031,285 00	5,031,232 50	5,031,232 50	52 50	0 00	52 50		
28099X910 Total									
WB1Y 29899N961	EURODOLLAR FUTURES	MAR02							
401	300 09 Mar 2001	71,332,999 500	71,332,999 500	71,322,249 75	10,749 75	0 00	10,749 75		
	75,000,000 00	71,332,999 50	71,332,999 50	71,322,249 75	10,749 75	0 00	10,749 75		
WB1M 29899N987	EURODOLLAR FUTURES	DEC01							
022	3 02 Jan 2001	700,415 900	700,415 900	705,475 00	-5,059 10	0 00	-5,059 10		
	750,000 00	700,415 90	700,415 90	705,475 00	-5,059 10	0 00	-5,059 10		
WB1M 29899N987	EURODOLLAR FUTURES	DEC01							
103	3 03 Jan 2001	700,965 900	700,965 900	705,750 00	-4,784 10	0 00	-4,784 10		
	750,000 00	700,965 90	700,965 90	705,750 00	-4,784 10	0 00	-4,784 10		
WB1M 29899N987	EURODOLLAR FUTURES	DEC01							
167	5 02 Jan 2001	1,166,901 500	1,166,901 500	1,176,250 00	-9,348 50	0 00	-9,348 50		
	1,250,000 00	1,166,901 50	1,166,901 50	1,176,250 00	-9,348 50	0 00	-9,348 50		
WB1M 29899N987	EURODOLLAR FUTURES	DEC01							
226	2 02 Jan 2001	466,235 600	466,235 600	470,500 00	-4,264 40	0 00	-4,264 40		
	500,000 00	466,235 60	466,235 60	470,500 00	-4,264 40	0 00	-4,264 40		
WB1M 29899N987	EURODOLLAR FUTURES	DEC01							
227	2 02 Jan 2001	466,210 600	466,210 600	469,950 00	-3,739 40	0 00	-3,739 40		
	500,000 00	466,210 60	466,210 60	469,950 00	-3,739 40	0 00	-3,739 40		

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description			Close Ex. Rate			
Lot		Notional Pa	Stl Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker											
WB1M 292	29899N987	EURODOLLAR FUTURES	5 02 Feb 2001	1,174,651 500	Local	DEC01	1,180,375 00	-5,723 50			
		1,250,000 00		1,174,651 50	Base		1,180,375 00	-5,723 50	0 00	-5,723 50	
WB1M 297	29899N987	EURODOLLAR FUTURES	3 05 Jan 2001	698,565 900	Local	DEC01	704,925 00	-6,359 10			
		750,000 00		698,565 90	Base		704,925 00	-6,359 10	0 00	-6,359 10	
WB1M 298	29899N987	EURODOLLAR FUTURES	4 05 Jan 2001	931,361 120	Local	DEC01	939,900 00	-8,538 88			
		1,000,000 00		931,361 12	Base		939,900 00	-8,538 88	0 00	-8,538 88	
WB1M 299	29899N987	EURODOLLAR FUTURES	1 05 Jan 2001	232,817 800	Local	DEC01	234,975 00	-2,157 20			
		250,000 00		232,817 80	Base		234,975 00	-2,157 20	0 00	-2,157 20	
WB1M 336	29899N987	EURODOLLAR FUTURES	1 05 Feb 2001	236,180 300	Local	DEC01	236,662 50	-482 20			
		250,000 00		236,180 30	Base		236,662 50	-482 20	0 00	-482 20	
WB1M 392	29899N987	EURODOLLAR FUTURES	3 08 Jan 2001	697,965 900	Local	DEC01	704,925 00	-6,959 10			
		750,000 00		697,965 90	Base		704,925 00	-6,959 10	0 00	-6,959 10	
WB1M 403	29899N987	EURODOLLAR FUTURES	4 08 Jan 2001	930,921 200	Local	DEC01	939,900 00	-8,978 80			
		1,000,000 00		930,921 20	Base		939,900 00	-8,978 80	0 00	-8,978 80	
WB1M 479	29899N987	EURODOLLAR FUTURES	3 08 Jan 2001	698,228 400	Local	DEC01	704,925 00	-6,696 60			
		750,000 00		698,228 40	Base		704,925 00	-6,696 60	0 00	-6,696 60	
WB1M 484	29899N987	EURODOLLAR FUTURES	2 01 Jan 2001	465,885 600	Local	DEC01	469,950 00	-4,064 40			
		500,000 00		465,885 60	Base		469,950 00	-4,064 40	0 00	-4,064 40	

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001
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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 29899N987	EURODOLLAR FUTURES			DEC01							
546		2 002 Jan 2001	466,635 600	Local	469,950 00			-3,314 40			
		500,000 00	466,635 60	Base	469,950 00			-3,314 40	0 00		-3,314 40
WB1M 29899N987	EURODOLLAR FUTURES			DEC01							
712		1 008 Jan 2001	232,780 300	Local	234,975 00			-2,194 70			
		250,000 00	232,780 30	Base	234,975 00			-2,194 70	0 00		-2,194 70
WB1M 29899N987	EURODOLLAR FUTURES			DEC01							
778		1 008 Jan 2001	232,792 800	Local	234,975 00			-2,182 20			
		250,000 00	232,792 80	Base	234,975 00			-2,182 20	0 00		-2,182 20
29899N987 Total											
			10,499,515 92	Local	10,584,362 50			-84,846 58			
			10,499,515 92	Base	10,584,362 50			-84,846 58	0 00		-84,846 58
WB1Z 29899N995	EURODOLLAR FUTURES			SEP01							
083		18 003 Apr 2001	4,322,704 960	Local	4,312,284 98			10,419 98			
		4,500 000 00	4,322,704 96	Base	4,312,284 98			10,419 98	0 00		10,419 98
WB1M 29899N995	EURODOLLAR FUTURES			SEP01							
225		2 003 Jan 2001	468,960 600	Local	471,800 00			-2,839 40			
		500,000 00	468,960 60	Base	471,800 00			-2,839 40	0 00		-2,839 40
WB1M 29899N995	EURODOLLAR FUTURES			SEP01							
226		2 003 Jan 2001	470,985 600	Local	472,837 50			-1,851 90			
		500,000 00	470,985 60	Base	472,837 50			-1,851 90	0 00		-1,851 90
WB1H 29899N995	EURODOLLAR FUTURES			SEP01							
244		92 003 Apr 2001	22,094,019 880	Local	22,040,664 94			53,354 94			
		23,000,000 00	22,094,019 88	Base	22,040,664 94			53,354 94	0 00		53,354 94
WB1M 29899N995	EURODOLLAR FUTURES			SEP01							
302		4 005 Jan 2001	940,731 200	Local	945,525 00			-4,793 80			
		1,000,000 00	940,731 20	Base	945,525 00			-4,793 80	0 00		-4,793 80

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001
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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds						
Ticker											
WB1M 29899N995	303	EURODOLLAR FUTURES	3 005 Jan 2001		704,228 400	708,525 00	-4,296 60	-4,296 60	0 00	-4,296 60	
			750,000 00		704,228 40	708,525 00					
WB1Y 29899N995	367	EURODOLLAR FUTURES	141 05 Feb 2001		33,548,835 000	33,532,620 00	16,215 00	16,215 00	0 00	16,215 00	
			35,250,000 00		33,548,835 00	33,532,620 00					
WB1Y 29899N995	387	EURODOLLAR FUTURES	71 02 Mar 2001		16,848,122 500	16,885,220 00	-37,097 50	-37,097 50	0 00	-37,097 50	
			17,750,000 00		16,848,122 50	16,885,220 00					
WB1M 29899N995	390	EURODOLLAR FUTURES	3 008 Jan 2001		705,315 900	709,275 00	-3,959 10	-3,959 10	0 00	-3,959 10	
			750,000 00		705,315 90	709,275 00					
WB1M 29899N995	391	EURODOLLAR FUTURES	3 008 Jan 2001		705,990 900	709,650 00	-3,659 10	-3,659 10	0 00	-3,659 10	
			750,000 00		705,990 90	709,650 00					
WB1M 29899N995	401	EURODOLLAR FUTURES	5 009 Jan 2001		1,177,439 000	1,182,800 00	-5,361 00	-5,361 00	0 00	-5,361 00	
			1,250,000 00		1,177,439 00	1,182,800 00					
WB1M 29899N995	402	EURODOLLAR FUTURES	5 009 Jan 2001		1,177,601 500	1,182,912 50	-5,311 00	-5,311 00	0 00	-5,311 00	
			1,250,000 00		1,177,601 50	1,182,912 50					
WB1Y 29899N995	453	EURODOLLAR FUTURES	100 007 Mar 2001		23,918,500 000	23,907,000 00	11,500 00	11,500 00	0 00	11,500 00	
			25,000,000 00		23,918,500 00	23,907,000 00					
WB1M 29899N995	477	EURODOLLAR FUTURES	3 000 Jan 2001		708,096 200	710,462 50	-2,366 30	-2,366 30	0 00	-2,366 30	
			750,000 00		708,096 20	710,462 50					

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January-01, 2001 to December-31, 2001

Statement 31

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional/	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						
WB1Y 29899N995 EURO DOLLAR FUTURES									
520		93 00	Apr 2001	22,334,067	180	Local	53,882 34		
		23,250,000	00	22,334,067	18	Base	53,882 34	0 00	53,882 34
29899N995 Total									
				130,125,598	82	Local	73,836 56		
				130,125,598	82	Base	73,836 56	0 00	73,836 56
WB1H 92399G969 U S TREAS NOTES 5YR FUTURES									
011		9 00	Mar 2001	931,677	590	Local	-4,980 58		
		900,000	00	931,677	59	Base	-4,980 58	0 00	-4,980 58
WB1H 92399G969 U S TREAS NOTES 5YR FUTURES									
014		32 02	Mar 2001	3,308,520	320	Local	-21,819 84		
		3,200,000	00	3,308,520	32	Base	-21,819 84	0 00	-21,819 84
WB1Q 92399G969 U S TREAS NOTES 5YR FUTURES									
014		3 00	Feb 2001	302,964	000	Local	-5,180 25		
		300,000	00	302,964	00	Base	-5,180 25	0 00	-5,180 25
WB1M 92399G969 U S TREAS NOTES 5YR FUTURES									
032		1 00	Jan 2001	99,305	290	Local	-2,077 52		
		100,000	00	99,305	29	Base	-2,077 52	0 00	-2,077 52
WB1F 92399G969 U S TREAS NOTES 5YR FUTURES									
047		67 05	Feb 2001	6,862,509	170	Local	-58,113 79		
		6,700,000	00	6,862,509	17	Base	-58,113 79	0 00	-58,113 79
WB1F 92399G969 U S TREAS NOTES 5YR FUTURES									
054		112 00	Feb 2001	11,592,407	120	Local	-47,270 44		
		11,200,000	00	11,592,407	12	Base	-47,270 44	0 00	-47,270 44
WB1F 92399G969 U S TREAS NOTES 5YR FUTURES									
060		2 02	Mar 2001	206,851	020	Local	-1,484 74		
		200,000	00	206,851	02	Base	-1,484 74	0 00	-1,484 74

Realized Gain/Loss

Composite

January 01, 2001 to December 31, 2001

Futures Contracts

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STATE STREET

Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts			Security Description		Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional	Pa	Stl Date	Trd Date	Notional	Future Gn/Ls	
Ticker			Notional	Pa	Stl Date	Trd Date	Proceeds	Cost	Net Base Future Gn/Ls
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
063		132 000 Mar 2001	13,582,135 220	Local			13,690,394 11	-108,258 89	
		13,200,000 00	13,582,135 22	Base			13,690,394 11	-108,258 89	-108,258 89
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
068		195 000 Mar 2001	20,014,222 500	Local			20,196,251 25	-182,028 75	
		19,500,000 00	20,014,222 50	Base			20,196,251 25	-182,028 75	-182,028 75
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
086		103 000 Feb 2001	10,421,133 500	Local			10,573,375 05	-152,241 55	
		10,300,000 00	10,421,133 50	Base			10,573,375 05	-152,241 55	-152,241 55
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
130		10 000 Jan 2001	984,959 240	Local			1,013,765 62	-28,806 38	
		1,000,000 00	984,959 24	Base			1,013,765 62	-28,806 38	-28,806 38
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
131		13 000 Jan 2001	1,280,406 390	Local			1,317,976 56	-37,570 17	
		1,300,000 00	1,280,406 39	Base			1,317,976 56	-37,570 17	-37,570 17
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
160		6 000 Jan 2001	595,124 990	Local			608,296 87	-13,171 88	
		600,000 00	595,124 99	Base			608,296 87	-13,171 88	-13,171 88
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
175		1 000 Jan 2001	98,961 540	Local			101,382 81	-2,421 27	
		100,000 00	98,961 54	Base			101,382 81	-2,421 27	-2,421 27
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
234		1 000 Jan 2001	98,820 920	Local			101,382 81	-2,561 89	
		100,000 00	98,820 92	Base			101,382 81	-2,561 89	-2,561 89
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
234		-1 000 Jan 2001	-98,820 920	Local			-101,382 81	2,561 89	
		-100,000 00	-98,820 92	Base			-101,382 81	2,561 89	2,561 89

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds			Cost	Future Gn/Ls			
WB1M 92399G969 236		U S TREAS NOTES 5YR FUTURES	1 000	Jan 2001	98,820 920	MAR01 Local	101,382 81	-2,561 89	0 00	-2,561 89	
							101,382 81	-2,561 89			
WB1M 92399G969 258		U S TREAS NOTES 5YR FUTURES	3 000	Feb 2001	295,290 900	MAR01 Local	304,148 44	-8,857 54	0 00	-8,857 54	
							304,148 44	-8,857 54			
WB1M 92399G969 289		U S TREAS NOTES 5YR FUTURES	2 000	Feb 2001	197,329 340	MAR01 Local	202,765 62	-5,436 28	0 00	-5,436 28	
							202,765 62	-5,436 28			
WB1M 92399G969 311		U S TREAS NOTES 5YR FUTURES	2 000	Jan 2001	196,485 590	MAR01 Local	202,765 62	-6,280 03	0 00	-6,280 03	
							202,765 62	-6,280 03			
WB1Y 92399G969 332		U S TREAS NOTES 5YR FUTURES	300 000	Feb 2001	31,362,750 000	MAR01 Local	31,337,625 00	25,125 00	0 00	25,125 00	
							31,337,625 00	25,125 00			
WB1M 92399G969 395		U S TREAS NOTES 5YR FUTURES	4 000	Jan 2001	393,033 700	MAR01 Local	405,531 25	-12,497 55	0 00	-12,497 55	
							405,531 25	-12,497 55			
WB1M 92399G969 398		U S TREAS NOTES 5YR FUTURES	1 000	Feb 2001	98,899 040	MAR01 Local	101,382 81	-2,483 77	0 00	-2,483 77	
							101,382 81	-2,483 77			
WB1M 92399G969 427		U S TREAS NOTES 5YR FUTURES	12 000	Feb 2001	1,188,288 600	MAR01 Local	1,216,593 75	-28,305 15	0 00	-28,305 15	
							1,216,593 75	-28,305 15			
WB1M 92399G969 496		U S TREAS NOTES 5YR FUTURES	16 000	Jan 2001	1,581,134 780	MAR01 Local	1,622,124 99	-40,990 21	0 00	-40,990 21	
							1,622,124 99	-40,990 21			

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Notional	Cost				
WB1M 653	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		2 00 Feb 2001	198,110 590	Local	202,765 62	-4,655 03			
		200,000 00	198,110 59	Base	202,765 62	-4,655 03	0 00		-4,655 03
WB1H 744	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		53 00 Mar 2001	5,501,268 030	Local	5,515,875 89	-14,607 86			
		5 300,000 00	5,501,268 03	Base	5,515,875 89	-14,607 86	0 00		-14,607 86
WB1F 747	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		40 00 Feb 2001	3,966,707 760	Local	4,060,308 88	-93,601 12			
		4,000,000 00	3,966,707 76	Base	4,060,308 88	-93,601 12	0 00		-93,601 12
WB1M 754	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		2 00 Jan 2001	198,048 090	Local	202,765 62	-4,717 53			
		200,000 00	198,048 09	Base	202,765 62	-4,717 53	0 00		-4,717 53
WB1H 755	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		37 00 Mar 2001	3,828,945 370	Local	3,850,705 81	-21,760 44			
		3,700,000 00	3,828,945 37	Base	3,850,705 81	-21,760 44	0 00		-21,760 44
WB1F 757	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		51 00 Feb 2001	5,145,607 260	Local	5,220,124 38	-74,517 12			
		5,100,000 00	5,145,607 26	Base	5,220,124 38	-74,517 12	0 00		-74,517 12
WB1F 776	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		27 00 Feb 2001	2,726,676 270	Local	2,763,595 26	-36,918 99			
		2,700,000 00	2,726,676 27	Base	2,763,595 26	-36,918 99	0 00		-36,918 99
WB1H 787	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		49 00 Mar 2001	5,061,999 880	Local	5,099,583 37	-37,583 49			
		4,900,000 00	5,061,999 88	Base	5,099,583 37	-37,583 49	0 00		-37,583 49
WB1M 789	92399G969	U S TREAS NOTES 5YR FUTURES	MAR01						
		1 00 Jan 2001	98,899 040	Local	101,382 81	-2,483 77			
		100,000 00	98,899 04	Base	101,382 81	-2,483 77	0 00		-2,483 77

Realized Gain/Loss - Futures Contracts

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STATE STREET
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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate	Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls			Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date								
Ticker												
WB1M	92399G969	U S TREAS NOTES 5YR FUTURES			MAR01							
790		27 Feb 2001	2,663,102 460		Local		2,737,335 93	-74,233 47				
		2,700,000 00	2,663,102 46		Base		2,737,335 93	-74,233 47	0 00		-74,233 47	
WB1F	92399G969	U S TREAS NOTES 5YR FUTURES			MAR01							
795		134 Feb 2001	13,555,829 840		Local		13,737,807 92	-181,978 08				
		13,400,000 00	13,555,829 84		Base		13,737,807 92	-181,978 08	0 00		-181,978 08	
92399G969 Total			148,638,405 35		Local		149,933,175 72	-1,294,770 37				
			148,638,405 35		Base		149,933,175 72	-1,294,770 37	0 00		-1,294,770 37	

WB1Q	92399G977	U S TREAS NOTES 10YR FUTURES			MAR01							
02		5 Feb 2001	517,752 330		Local		521,698 75	-3,946 42				
		500,000 00	517,752 33		Base		521,698 75	-3,946 42	0 00		-3,946 42	
WB1Q	92399G977	U S TREAS NOTES 10YR FUTURES			MAR01							
023		8 Feb 2001	831,095 220		Local		839,771 94	-8,676 72				
		800,000 00	831,095 22		Base		839,771 94	-8,676 72	0 00		-8,676 72	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES			MAR01							
023		4 Jan 2001	398,750 000		Local		407,781 25	-9,031 25				
		400,000 00	398,750 00		Base		407,781 25	-9,031 25	0 00		-9,031 25	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES			MAR01							
023		-4 Jan 2001	-398,750 000		Local		-407,781 25	9,031 25				
		-400,000 00	-398,750 00		Base		-407,781 25	9,031 25	0 00		9,031 25	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES			MAR01							
024		8 Jan 2001	797,125 000		Local		815,562 50	-18,437 50				
		800,000 00	797,125 00		Base		815,562 50	-18,437 50	0 00		-18,437 50	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES			MAR01							
024		-8 Jan 2001	-797,125 000		Local		-815,562 50	18,437 50				
		-800,000 00	-797,125 00		Base		-815,562 50	18,437 50	0 00		18,437 50	

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex. Rate	Trd Dts of Ong Trds		
Lot	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date				Future Gn/Ls	Future Gn/Ls			
WB1M 92399G977 025	U S TREAS NOTES 10YR FUTURES	3 01 Jan 2001	298,781 250		305,835 94	-7,054 69	-7,054 69	0 00	-7,054 69	
	300,000 00		298,781 25		305,835 94	-7,054 69	-7,054 69	0 00	-7,054 69	
WB1M 92399G977 025	U S TREAS NOTES 10YR FUTURES	3 01 Jan 2001	-298,781 250		-305,835 94	7,054 69	7,054 69	0 00	7,054 69	
	-300,000 00		-298,781 25		-305,835 94	7,054 69	7,054 69	0 00	7,054 69	
WB1M 92399G977 026	U S TREAS NOTES 10YR FUTURES	5 01 Jan 2001	497,890 620		509,726 56	-11,835 94	-11,835 94	0 00	-11,835 94	
	500,000 00		497,890 62		509,726 56	-11,835 94	-11,835 94	0 00	-11,835 94	
WB1M 92399G977 026	U S TREAS NOTES 10YR FUTURES	5 01 Jan 2001	-497,890 620		-509,726 56	11,835 94	11,835 94	0 00	11,835 94	
	-500,000 00		-497,890 62		-509,726 56	11,835 94	11,835 94	0 00	11,835 94	
WB1M 92399G977 027	U S TREAS NOTES 10YR FUTURES	7 01 Jan 2001	696,937 480		713,617 18	-16,679 70	-16,679 70	0 00	-16,679 70	
	700,000 00		696,937 48		713,617 18	-16,679 70	-16,679 70	0 00	-16,679 70	
WB1M 92399G977 027	U S TREAS NOTES 10YR FUTURES	7 01 Jan 2001	-696,937 480		-713,617 18	16,679 70	16,679 70	0 00	16,679 70	
	-700,000 00		-696,937 48		-713,617 18	16,679 70	16,679 70	0 00	16,679 70	
WB1M 92399G977 028	U S TREAS NOTES 10YR FUTURES	5 01 Jan 2001	497,734 370		509,726 56	-11,992 19	-11,992 19	0 00	-11,992 19	
	500,000 00		497,734 37		509,726 56	-11,992 19	-11,992 19	0 00	-11,992 19	
WB1M 92399G977 028	U S TREAS NOTES 10YR FUTURES	5 01 Jan 2001	-497,734 370		-509,726 56	11,992 19	11,992 19	0 00	11,992 19	
	-500,000 00		-497,734 37		-509,726 56	11,992 19	11,992 19	0 00	11,992 19	
WB1M 92399G977 029	U S TREAS NOTES 10YR FUTURES	2 01 Jan 2001	199,031 240		203,890 62	-4,859 38	-4,859 38	0 00	-4,859 38	
	200,000 00		199,031 24		203,890 62	-4,859 38	-4,859 38	0 00	-4,859 38	

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET
Serving Institutional Investors Worldwide



June 30, 2002

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR

Fund Asset ID Security Name
Lot Contracts Trd Date Notional
Ticker Notional Pa St Date Proceeds

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
029 CXL -2 Jan 2001 -199,031 240
-200,000 00 -199,031 24

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
030 2 Jan 2001 198,999 990
200,000 00 198,999 99

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
030 CXL -2 Jan 2001 -198,999 990
-200,000 00 -198,999 99

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
031 4 Jan 2001 397,649 500
400,000 00 397,649 50

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
031 CXL -4 Jan 2001 -397,649 500
-400,000 00 -397,649 50

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
036 4 Feb 2001 407,721 200
400,000 00 407,721 20

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
037 4 Feb 2001 407,564 960
400,000 00 407,564 96

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
038 4 Feb 2001 406,189 940
400,000 00 406,189 94

WB1M 92399G977 U S TREAS NOTES 10YR FUTURES
039 6 Feb 2001 610,750 000
600,000 00 610,750 00

Close Ex. Rate
Future Gn/Ls
Notional Cost
Security Description
Trd Dts of Orig Trds
Net Base Future Gn/Ls
Base Curr Gn/Ls

4,859 38
4,859 38
203,890 62
203,890 62
4,890 63
4,890 63
4,890 63
4,890 63
-10,131 75
-10,131 75
10,131 75
10,131 75
-6,403 80
-6,403 80
-6,450 67
-6,450 67
-7,263 18
-7,263 18
-10,093 75
-10,093 75

Realized Gain/Loss - Futures Contracts

Composite:

January 01, 2001 to December 31, 2001

Statement 31

View Data

July 3, 2002

STATE STREET

Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	SU Date	Proceeds						
WB1M 062	92399G977	U S TREAS NOTES 10YR FUTURES	4 000,000	398,750 000	398,750 00	MAR01 Local Base	407,781 25	-9,031 25	0 00	-9,031 25
WB1M 063	92399G977	U S TREAS NOTES 10YR FUTURES	8 800,000	797,125 000	797,125 00	MAR01 Local Base	815,562 50	-18,437 50	0 00	-18,437 50
WB1M 064	92399G977	U S TREAS NOTES 10YR FUTURES	3 300,000	298,781 250	298,781 25	MAR01 Local Base	305,835 94	-7,054 69	0 00	-7,054 69
WB1M 065	92399G977	U S TREAS NOTES 10YR FUTURES	5 500,000	497,890 620	497,890 62	MAR01 Local Base	509,726 56	-11,835 94	0 00	-11,835 94
WB1M 066	92399G977	U S TREAS NOTES 10YR FUTURES	7 700,000	696,937 480	696,937 48	MAR01 Local Base	713,617 18	-16,679 70	0 00	-16,679 70
WB1M 067	92399G977	U S TREAS NOTES 10YR FUTURES	5 500,000	497,734 370	497,734 37	MAR01 Local Base	509,726 56	-11,992 19	0 00	-11,992 19
WB1M 068	92399G977	U S TREAS NOTES 10YR FUTURES	2 200,000	199,031 240	199,031 24	MAR01 Local Base	203,890 62	-4,859 38	0 00	-4,859 38
WB1M 069	92399G977	U S TREAS NOTES 10YR FUTURES	2 200,000	198,999 990	198,999 99	MAR01 Local Base	203,890 62	-4,890 63	0 00	-4,890 63
WB1M 070	92399G977	U S TREAS NOTES 10YR FUTURES	4 400,000	397,649 500	397,649 50	MAR01 Local Base	407,781 25	-10,131 75	0 00	-10,131 75

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

View Date: 1/13/2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gr/Ls		Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot			Notional Pa	St Date							
Ticker											
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
078	1 03 Feb 2001	101,859 370			Local		103,500 00	-1,640 63			-1,640 63
	100,000 00	101,859 37			Base		103,500 00	-1,640 63	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
079	1 03 Feb 2001	101,906 250			Local		103,500 00	-1,593 75			-1,593 75
	100,000 00	101,906 25			Base		103,500 00	-1,593 75	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
080	154 03 Feb 2001	16,145,064 380			Local		16,167,718 79	-22,654 41			-22,654 41
	15,400,000 00	16,145,064 38			Base		16,167,718 79	-22,654 41	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
100	148 07 Feb 2001	15,426,247 080			Local		15,553,031 34	-126,784 26			-126,784 26
	14,800,000 00	15,426,247 08			Base		15,553,031 34	-126,784 26	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
100	2 03 Jan 2001	199,329 340			Local		203,890 62	-4,561 28			-4,561 28
	200,000 00	199,329 34			Base		203,890 62	-4,561 28	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
101	1 03 Jan 2001	99,539 670			Local		101,945 31	-2,405 64			-2,405 64
	100,000 00	99,539 67			Base		101,945 31	-2,405 64	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
137	1 03 Jan 2001	99,602 170			Local		101,945 31	-2,343 14			-2,343 14
	100,000 00	99,602 17			Base		101,945 31	-2,343 14	0 00		
WB1Q 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
155	11 03 Mar 2001	1,142,107 360			Local		1,156,481 93	-14,374 57			-14,374 57
	1,100,000 00	1,142,107 36			Base		1,156,481 93	-14,374 57	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES				MAR01						
157	9 03 Jan 2001	896,488 190			Local		917,507 81	-21,019 62			-21,019 62
	900,000 00	896,488 19			Base		917,507 81	-21,019 62	0 00		

Realized Gain/Loss - Futures Contracts

Composite
January/01, 2001 to December 31, 2001

Statement 31

State Street
Serving Institutional Investors Worldwide



Base Currency		USD - US DOLLAR												Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description					Notional	Close Ex Rate			Trd Dts of Orig Trds	
Lot					Notional						Future Gn/Ls				
Ticker			Notional Pa	Stl Date	Proceeds					Cost	Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls	

WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	1 000	Jan 2001	99,468 740		Local		MAR01	101,945 31		-2,476 57		0 00		-2,476 57					
158			100,000 00		99,468 74		Base			101,945 31		-2,476 57									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	2 000	Jan 2001	198,906 260		Local		MAR01	203,890 63		-4,984 37		0 00		-4,984 37					
159			200,000 00		198,906 26		Base			203,890 63		-4,984 37									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	1 000	Jan 2001	99,367 790		Local		MAR01	101,945 31		-2,577 52		0 00		-2,577 52					
168			100,000 00		99,367 79		Base			101,945 31		-2,577 52									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	-1 000	Jan 2001	-99,367 790		Local		MAR01	-101,945 31		2,577 52		0 00		2,577 52					
168		CXL	-100,000 00		-99,367 79		Base			-101,945 31		2,577 52									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	2 000	Jan 2001	198,766 860		Local		MAR01	203,890 63		-5,123 77		0 00		-5,123 77					
169			200,000 00		198,766 86		Base			203,890 63		-5,123 77									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	-2 000	Jan 2001	-198,766 860		Local		MAR01	-203,890 63		5,123 77		0 00		5,123 77					
169		CXL	-200,000 00		-198,766 86		Base			-203,890 63		5,123 77									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	5 000	Jan 2001	497,151 490		Local		MAR01	509,726 56		-12,575 07		0 00		-12,575 07					
170			500,000 00		497,151 49		Base			509,726 56		-12,575 07									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	-5 000	Jan 2001	-497,151 490		Local		MAR01	-509,726 56		12,575 07		0 00		12,575 07					
170		CXL	-500,000 00		-497,151 49		Base			-509,726 56		12,575 07									
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	2 000	Jan 2001	198,798 090		Local		MAR01	203,890 62		-5,092 53		0 00		-5,092 53					
171			200,000 00		198,798 09		Base			203,890 62		-5,092 53									

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31
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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
171	CXL	-2 000 Jan 2001	-198,798 090		Local		-203,890 62	5,092 53			
		-200,000 00	-198,798 09		Base		-203,890 62	5,092 53	0 00		5,092 53
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
172		3 000 Jan 2001	298,009 650		Local		305,835 94	-7,826 29			
		300,000 00	298,009 65		Base		305,835 94	-7,826 29	0 00		-7,826 29
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
172	CXL	-3 000 Jan 2001	-298,009 650		Local		-305,835 94	7,826 29			
		-300,000 00	-298,009 65		Base		-305,835 94	7,826 29	0 00		7,826 29
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
173		2 000 Jan 2001	198,579 360		Local		203,890 63	-5,311 27			
		200,000 00	198,579 36		Base		203,890 63	-5,311 27	0 00		-5,311 27
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
173	CXL	-2 000 Jan 2001	-198,579 360		Local		-203,890 63	5,311 27			
		-200,000 00	-198,579 36		Base		-203,890 63	5,311 27	0 00		5,311 27
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
174		7 000 Jan 2001	697,262 090		Local		714,515 62	-17,253 53			
		700,000 00	697,262 09		Base		714,515 62	-17,253 53	0 00		-17,253 53
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
174	CXL	-7 000 Jan 2001	-697,262 090		Local		-714,515 62	17,253 53			
		-700,000 00	-697,262 09		Base		-714,515 62	17,253 53	0 00		17,253 53
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
177		1 000 Jan 2001	99,367 790		Local		101,945 31	-2,577 52			
		100,000 00	99,367 79		Base		101,945 31	-2,577 52	0 00		-2,577 52
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
177	CXL	-1 000 Jan 2001	-99,367 790		Local		-101,945 31	2,577 52			
		-100,000 00	-99,367 79		Base		-101,945 31	2,577 52	0 00		2,577 52

Realized Gain/Loss Composite

January 01, 2001 to December 31, 2001

Futures Contracts

Statement 31

Verb Date June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Trd Dts of Orig Trds
Ticker	Notional Pa	Stl Date	Proceeds			Notional	Cost	Future Gn/Ls	Net Base Future Gn/Ls
WB1M 178	92399G977	U S TREAS NOTES 10YR FUTURES							
		2 000 Jan 2001	198,766 860			203,890 63		-5,123 77	
		200,000 00	198,766 86			203,890 63		-5,123 77	-5,123 77
WB1M 178	92399G977	U S TREAS NOTES 10YR FUTURES							
		CXL -2 000 Jan 2001	-198 766 860			-203,890 63		5,123 77	
		-200,000 00	-198,766 86			-203,890 63		5,123 77	5,123 77
WB1M 179	92399G977	U S TREAS NOTES 10YR FUTURES							
		5 000 Jan 2001	497,151 490			509,726 56		-12,575 07	
		500,000 00	497,151 49			509,726 56		-12,575 07	-12,575 07
WB1M 179	92399G977	U S TREAS NOTES 10YR FUTURES							
		CXL -5 000 Jan 2001	-497,151 490			-509,726 56		12,575 07	
		-500,000 00	-497,151 49			-509,726 56		12,575 07	12,575 07
WB1M 180	92399G977	U S TREAS NOTES 10YR FUTURES							
		2 000 Jan 2001	198,798 090			203,890 62		-5,092 53	
		200,000 00	198,798 09			203,890 62		-5,092 53	-5,092 53
WB1M 180	92399G977	U S TREAS NOTES 10YR FUTURES							
		CXL -2 000 Jan 2001	-198,798 090			-203,890 62		5,092 53	
		-200,000 00	-198,798 09			-203,890 62		5,092 53	5,092 53
WB1M 181	92399G977	U S TREAS NOTES 10YR FUTURES							
		14 000 Jan 2001	1,369,274 190			1,427,234 37		-57,960 18	
		1,400,000 00	1,369,274 19			1,427,234 37		-57,960 18	-57,960 18
WB1M 181	92399G977	U S TREAS NOTES 10YR FUTURES							
		3 000 Jan 2001	298,009 650			305,835 94		-7,826 29	
		300,000 00	298,009 65			305,835 94		-7,826 29	-7,826 29
WB1M 181	92399G977	U S TREAS NOTES 10YR FUTURES							
		CXL -3 000 Jan 2001	-298,009 650			-305,835 94		7,826 29	
		-300,000 00	-298,009 65			-305,835 94		7,826 29	7,826 29

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31

View Data

June 13, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SU Date					Cost	Future Gn/Ls			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
182		2 000	Jan 2001	195,641 840			Local	203,890 62	-8,248 78			
		200,000 00		195,641 84			Base	203,890 62	-8,248 78	0 00		-8,248 78
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
182		2 000	Jan 2001	198,579 360			Local	203,890 63	-5,311 27			
		200,000 00		198,579 36			Base	203,890 63	-5 311 27	0 00		-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
182		CXL	-2 000	Jan 2001	-198,579 360		Local	-203,890 63	5,311 27			
		-200,000 00		-198,579 36			Base	-203,890 63	5,311 27	0 00		5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
183		7 000	Jan 2001	697,262 090			Local	714,515 62	-17,253 53			
		700,000 00		697,262 09			Base	714,515 62	-17,253 53	0 00		-17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
183		CXL	-7 000	Jan 2001	-697,262 090		Local	-714,515 62	17,253 53			
		-700,000 00		-697,262 09			Base	-714,515 62	17,253 53	0 00		17,253 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
185		1 000	Jan 2001	99,367 790			Local	101,945 31	-2,577 52			
		100,000 00		99,367 79			Base	101,945 31	-2,577 52	0 00		-2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
185		CXL	-1 000	Jan 2001	-99,367 790		Local	-101,945 31	2,577 52			
		-100,000 00		-99,367 79			Base	-101,945 31	2,577 52	0 00		2,577 52
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
186		2 000	Jan 2001	198,766 860			Local	203,890 63	-5,123 77			
		200,000 00		198,766 86			Base	203,890 63	-5,123 77	0 00		-5,123 77
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES					MAR01					
186		CXL	-2 000	Jan 2001	-198,766 860		Local	-203,890 63	5,123 77			
		-200,000 00		-198,766 86			Base	-203,890 63	5,123 77	0 00		5,123 77

Sevgiye Mustafa (Uzun) (Uzun)



View Date: June 3, 2002

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Std Date	Proceeds		Cost	Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
187		5 000 Jan 2001	497,151 490			Local	509,726 56	-12,575 07	
		500,000 00	497,151 49			Base	509,726 56	-12,575 07	-12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
187		CXL -5 000 Jan 2001	-497,151 490			Local	-509,726 56	12,575 07	
		-500,000 00	-497,151 49			Base	-509,726 56	12,575 07	12,575 07
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
188		2 000 Jan 2001	198,798 090			Local	203,890 62	-5,092 53	
		200,000 00	198,798 09			Base	203,890 62	-5,092 53	-5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
188		CXL -2 000 Jan 2001	-198,798 090			Local	-203,890 62	5,092 53	
		-200,000 00	-198,798 09			Base	-203,890 62	5,092 53	5,092 53
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
189		3 000 Jan 2001	298,009 650			Local	305,835 94	-7,826 29	
		300,000 00	298,009 65			Base	305,835 94	-7,826 29	-7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
189		CXL -3 000 Jan 2001	-298,009 650			Local	-305,835 94	7,826 29	
		-300,000 00	-298,009 65			Base	-305,835 94	7,826 29	7,826 29
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
190		2 000 Jan 2001	198,579 360			Local	203,890 63	-5,311 27	
		200,000 00	198,579 36			Base	203,890 63	-5,311 27	-5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
190		CXL -2 000 Jan 2001	-198,579 360			Local	-203,890 63	5,311 27	
		-200,000 00	-198,579 36			Base	-203,890 63	5,311 27	5,311 27
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01			
191		7 000 Jan 2001	697,262 090			Local	714,515 62	-17,253 53	
		700,000 00	697,262 09			Base	714,515 62	-17,253 53	-17,253 53

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

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STATE STREET
Serious Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name		Security Description		Close Ex Rate		Base Curr Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls			
		Notional Pa	Stl Date					Future Gn/Ls			
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
191	CXL	-7 000	Jan 2001	-697,262 090		-714,515 62		17,253 53		17 253 53	
		-700,000 00		-697,262 09		-714,515 62		17,253 53	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
193		1 000	Jan 2001	99,367 790		101,945 31		-2,577 52		-2,577 52	
		100,000 00		99,367 79		101,945 31		-2,577 52	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
193	CXL	-1 000	Jan 2001	-99,367 790		-101,945 31		2,577 52		2,577 52	
		-100,000 00		-99,367 79		-101,945 31		2,577 52	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
194		2 000	Jan 2001	198,766 860		203,890 63		-5,123 77		-5,123 77	
		200,000 00		198,766 86		203,890 63		-5,123 77	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
194	CXL	-2 000	Jan 2001	-198,766 860		-203,890 63		5,123 77		5,123 77	
		-200,000 00		-198,766 86		-203,890 63		5,123 77	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
195		5 000	Jan 2001	497,151 490		509,726 56		-12,575 07		-12,575 07	
		500,000 00		497,151 49		509,726 56		-12,575 07	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
195	CXL	-5 000	Jan 2001	-497,151 490		-509,726 56		12,575 07		12,575 07	
		-500,000 00		-497,151 49		-509,726 56		12,575 07	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
196		2 000	Jan 2001	198,798 090		203,890 62		-5,092 53		-5,092 53	
		200,000 00		198,798 09		203,890 62		-5,092 53	0 00		
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES										
196	CXL	-2 000	Jan 2001	-198,798 090		-203,890 62		5,092 53		5,092 53	
		-200,000 00		-198,798 09		-203,890 62		5,092 53	0 00		

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gm/Ls		Base Curr Gm/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gm/Ls	Future Gm/Ls	Base Curr Gm/Ls	Future Gm/Ls	Net Base Future Gm/Ls	Future Gm/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
197		3 000 Jan 2001	298,009 650	Local		305,835 94		-7,826 29		0 00		-7,826 29	
		300,000 00	298,009 65	Base		305,835 94		-7,826 29					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
197		CXL -3 000 Jan 2001	-298,009 650	Local		-305,835 94		7,826 29					
		-300,000 00	-298,009 65	Base		-305,835 94		7,826 29		0 00		7,826 29	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
198		2 000 Jan 2001	198,579 360	Local		203,890 63		-5,311 27				-5,311 27	
		200,000 00	198,579 36	Base		203,890 63		-5,311 27		0 00		-5,311 27	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
198		CXL -2 000 Jan 2001	-198,579 360	Local		-203,890 63		5,311 27				5,311 27	
		-200,000 00	-198,579 36	Base		-203,890 63		5,311 27		0 00		5,311 27	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
199		7 000 Jan 2001	697,262 090	Local		714,515 62		-17,253 53				-17,253 53	
		700,000 00	697,262 09	Base		714,515 62		-17,253 53		0 00		-17,253 53	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
199		CXL -7 000 Jan 2001	-697,262 090	Local		-714,515 62		17,253 53				17,253 53	
		-700,000 00	-697,262 09	Base		-714,515 62		17,253 53		0 00		17,253 53	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
201		1 000 Jan 2001	99,367 790	Local		101,945 31		-2,577 52				-2,577 52	
		100,000 00	99,367 79	Base		101,945 31		-2,577 52		0 00		-2,577 52	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
202		2 000 Jan 2001	198,766 860	Local		203,890 63		-5,123 77				-5,123 77	
		200,000 00	198,766 86	Base		203,890 63		-5,123 77		0 00		-5,123 77	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
203		5 000 Jan 2001	497,151 490	Local		509,726 56		-12,575 07				-12,575 07	
		500,000 00	497,151 49	Base		509,726 56		-12,575 07		0 00		-12,575 07	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls
Lot		Notional Pa	Stl Date						
Ticker								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
204		2 000 000	198,798 090	198,798 09		203,890 62		-5,092 53	-5,092 53
						203,890 62		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
205		3 000 000	298,009 650	298,009 65		305,835 94		-7,826 29	-7,826 29
						305,835 94		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
206		2 000 000	198,579 360	198,579 36		203,890 63		-5,311 27	-5,311 27
						203,890 63		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
207		7 000 000	697,262 090	697,262 09		714,515 62		-17,253 53	-17,253 53
						714,515 62		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
228		5 000 000	494,995 250	494,995 25		509,937 50		-14,942 25	-14,942 25
						509,937 50		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
229		3 000 000	302,040 900	302,040 90		308,531 25		-6,490 35	-6,490 35
						308,531 25		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
230		6 000 000	604,363 060	604,363 06		617,296 88		-12,933 82	-12,933 82
						617,296 88		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
231		4 000 000	402,471 200	402,471 20		411,343 75		-8,872 55	-8,872 55
						411,343 75		0 00	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES								
237		5 000 000	492,620 240	492,620 24		509,726 56		-17,106 32	-17,106 32
						509,726 56		0 00	

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M 238	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		13 001 Jan 2001	1,281,015 770	Local		1,325,289 06		-44,273 29					
		1,300,000 00	1,281,015 77	Base		1,325,289 06		-44,273 29		0 00		-44,273 29	
WB1M 239	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		9 001 Jan 2001	887,138 320	Local		917,507 81		-30,369 49					
		900,000 00	887,138 32	Base		917,507 81		-30,369 49		0 00		-30,369 49	
WB1H 251	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		57 001 Jan 2001	5,934,367 910	Local		5,962,355 83		-27,987 92					
		5,700,000 00	5,934,367 91	Base		5,962,355 83		-27,987 92		0 00		-27,987 92	
WB1M 285	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		1 001 Feb 2001	99,727 170	Local		102,750 00		-3,022 83					
		100,000 00	99,727 17	Base		102,750 00		-3,022 83		0 00		-3,022 83	
WB1M 344	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		1 005 Feb 2001	100,211 550	Local		102,750 00		-2,538 45					
		100,000 00	100,211 55	Base		102,750 00		-2,538 45		0 00		-2,538 45	
WB1M 347	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		1 005 Feb 2001	100,477 180	Local		102,765 63		-2,288 45					
		100,000 00	100,477 18	Base		102,765 63		-2,288 45		0 00		-2,288 45	
WB1M 348	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		3 005 Feb 2001	301,228 400	Local		308,406 25		-7,177 85					
		300,000 00	301,228 40	Base		308,406 25		-7,177 85		0 00		-7,177 85	
WB1M 349	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		1 005 Feb 2001	100,367 800	Local		102,812 50		-2,444 70					
		100,000 00	100,367 80	Base		102,812 50		-2,444 70		0 00		-2,444 70	
WB1M 350	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
		1 005 Feb 2001	99,914 670	Local		102,593 75		-2,679 08					
		100,000 00	99,914 67	Base		102,593 75		-2,679 08		0 00		-2,679 08	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date								
WB1M 92399G977	393	1 00B Jan 2001	97,977 170	MAR01	Local	101,945 31		-3,968 14			
		100,000 00	97,977 17	Base		101,945 31		-3,968 14	0 00	-3,968 14	
WB1M 92399G977	394	1 00B Jan 2001	97,930 290	MAR01	Local	101,945 31		-4,015 02			
		100,000 00	97,930 29	Base		101,945 31		-4,015 02	0 00	-4,015 02	
WB1M 92399G977	397	1 00F Feb 2001	99,977 170	MAR01	Local	102,593 75		-2,616 58			
		100,000 00	99,977 17	Base		102,593 75		-2,616 58	0 00	-2,616 58	
WB1M 92399G977	429	2 00B Feb 2001	200,391 850	MAR01	Local	205,187 50		-4,795 65			
		200,000 00	200,391 85	Base		205,187 50		-4,795 65	0 00	-4,795 65	
WB1M 92399G977	498	1 00J Jan 2001	98,586 540	MAR01	Local	101,945 31		-3,358 77			
		100,000 00	98,586 54	Base		101,945 31		-3,358 77	0 00	-3,358 77	
WB1M 92399G977	499	1 00J Jan 2001	98,742 790	MAR01	Local	101,945 31		-3,202 52			
		100,000 00	98,742 79	Base		101,945 31		-3,202 52	0 00	-3,202 52	
WB1Q 92399G977	506	37 00J Jan 2001	3,929,044 280	MAR01	Local	3,907,653 95		21,390 33			
		3,700,000 00	3,929,044 28	Base		3,907,653 95		21,390 33	0 00	21,390 33	
WB1M 92399G977	542	1 00B Feb 2001	99,945 920	MAR01	Local	102,593 75		-2,647 83			
		100,000 00	99,945 92	Base		102,593 75		-2,647 83	0 00	-2,647 83	
WB1M 92399G977	547	3 00J Jan 2001	298,431 530	MAR01	Local	305,835 94		-7,404 41			
		300,000 00	298,431 53	Base		305,835 94		-7,404 41	0 00	-7,404 41	

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Base Currency USD - US DOLLAR		Security Name										Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Lot	Contracts	Trd Date	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	
Ticker	Asset ID	Lot	Notional Pa	Stl Date	Trd Date	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	Notional	
WB1M	92399G977	548	U S TREAS NOTES 10YR FUTURES														
			2 05 Feb 2001	201,360 600	201,360 600	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	201,360 60	
			200,000 00														
WB1M	92399G977	548	U S TREAS NOTES 10YR FUTURES														
			1 02 Jan 2001	99,445 920	99,445 920	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	99,445 92	
			100,000 00														
WB1M	92399G977	548	U S TREAS NOTES 10YR FUTURES														
			CXL	-2 05 Feb 2001	-201,360 600	-201,360 600	-201,360 60	-201,360 60	-201,360 60	-201,360 60	-201,360 60	-201,360 60	-201,360 60	-201,360 60	-201,360 60	-201,360 60	
			-200,000 00														
WB1M	92399G977	549	U S TREAS NOTES 10YR FUTURES														
			2 05 Feb 2001	201,704 350	201,704 350	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	201,704 35	
			200,000 00														
WB1M	92399G977	549	U S TREAS NOTES 10YR FUTURES														
			1 02 Jan 2001	99,430 290	99,430 290	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	99,430 29	
			100,000 00														
WB1M	92399G977	549	U S TREAS NOTES 10YR FUTURES														
			CXL	-2 05 Feb 2001	-201,704 350	-201,704 350	-201,704 35	-201,704 35	-201,704 35	-201,704 35	-201,704 35	-201,704 35	-201,704 35	-201,704 35	-201,704 35	-201,704 35	
			-200,000 00														
WB1M	92399G977	550	U S TREAS NOTES 10YR FUTURES														
			2 02 Jan 2001	198,829 340	198,829 340	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	198,829 34	
			200,000 00														
WB1M	92399G977	550	U S TREAS NOTES 10YR FUTURES														
			2 05 Feb 2001	201,829 350	201,829 350	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	201,829 35	
			200,000 00														
WB1M	92399G977	550	U S TREAS NOTES 10YR FUTURES														
			CXL	-2 05 Feb 2001	-201,829 350	-201,829 350	-201,829 35	-201,829 35	-201,829 35	-201,829 35	-201,829 35	-201,829 35	-201,829 35	-201,829 35	-201,829 35	-201,829 35	
			-200,000 00														

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Notional	Close Ex Rate	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds			Cost	Future Gr/Ls			
WB1M 92399G977	551	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,860 600	MAR01	Local	205,406 25	-3,545 65	0 00	-3,545 65	
							205,406 25	-3,545 65			
WB1M 92399G977	551	U S TREAS NOTES 10YR FUTURES	-2 05 Feb 2001	-201,860 600	MAR01	Local	-205,406 25	3,545 65	0 00	3,545 65	
							-205,406 25	3,545 65			
WB1M 92399G977	552	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,860 610	MAR01	Local	205,421 88	-3,561 27	0 00	-3,561 27	
							205,421 88	-3,561 27			
WB1M 92399G977	552	U S TREAS NOTES 10YR FUTURES	-2 05 Feb 2001	-201,860 610	MAR01	Local	-205,421 88	3,561 27	0 00	3,561 27	
							-205,421 88	3,561 27			
WB1M 92399G977	556	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,360 600	MAR01	Local	205,187 50	-3,826 90	0 00	-3,826 90	
							205,187 50	-3,826 90			
WB1M 92399G977	557	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,704 350	MAR01	Local	205,281 25	-3,576 90	0 00	-3,576 90	
							205,281 25	-3,576 90			
WB1M 92399G977	558	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,829 350	MAR01	Local	205,375 00	-3,545 65	0 00	-3,545 65	
							205,375 00	-3,545 65			
WB1M 92399G977	559	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,860 600	MAR01	Local	205,406 25	-3,545 65	0 00	-3,545 65	
							205,406 25	-3,545 65			
WB1M 92399G977	560	U S TREAS NOTES 10YR FUTURES	2 05 Feb 2001	201,860 610	MAR01	Local	205,421 88	-3,561 27	0 00	-3,561 27	
							205,421 88	-3,561 27			

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date	Proceeds						
WB1M 92399G977	601	U S TREAS NOTES 10YR FUTURES	4 06 Feb 2001	402,408 700	MAR01	410,875 00	-8,466 30	-8,466 30	0 00	-8,466 30
			400,000 00	402,408 70	Base	410,875 00	-8,466 30	-8,466 30		
WB1M 92399G977	602	U S TREAS NOTES 10YR FUTURES	1 06 Feb 2001	100,586 550	MAR01	102,718 75	-2,132 20	-2,132 20	0 00	-2,132 20
			100,000 00	100,586 55	Base	102,718 75	-2,132 20	-2,132 20		
WB1M 92399G977	603	U S TREAS NOTES 10YR FUTURES	4 06 Feb 2001	402,283 700	MAR01	410,875 00	-8,591 30	-8,591 30	0 00	-8,591 30
			400,000 00	402,283 70	Base	410,875 00	-8,591 30	-8,591 30		
WB1M 92399G977	625	U S TREAS NOTES 10YR FUTURES	4 06 Jan 2001	397,408 700	MAR01	407,781 25	-10,372 55	-10,372 55	0 00	-10,372 55
			400,000 00	397,408 70	Base	407,781 25	-10,372 55	-10,372 55		
WB1M 92399G977	626	U S TREAS NOTES 10YR FUTURES	1 06 Jan 2001	99,320 920	MAR01	101,945 31	-2,624 39	-2,624 39	0 00	-2,624 39
			100,000 00	99,320 92	Base	101,945 31	-2,624 39	-2,624 39		
WB1M 92399G977	627	U S TREAS NOTES 10YR FUTURES	3 06 Jan 2001	297,962 780	MAR01	305,835 94	-7,873 16	-7,873 16	0 00	-7,873 16
			300,000 00	297,962 78	Base	305,835 94	-7,873 16	-7,873 16		
WB1M 92399G977	631	U S TREAS NOTES 10YR FUTURES	3 07 Jan 2001	297,046 880	MAR01	305,835 94	-8,789 06	-8,789 06	0 00	-8,789 06
			300,000 00	297,046 88	Base	305,835 94	-8,789 06	-8,789 06		
WB1M 92399G977	632	U S TREAS NOTES 10YR FUTURES	4 07 Jan 2001	394,500 000	MAR01	407,781 25	-13,281 25	-13,281 25	0 00	-13,281 25
			400,000 00	394,500 00	Base	407,781 25	-13,281 25	-13,281 25		
WB1M 92399G977	633	U S TREAS NOTES 10YR FUTURES	3 07 Jan 2001	296,250 000	MAR01	305,835 94	-9,585 94	-9,585 94	0 00	-9,585 94
			300,000 00	296,250 00	Base	305,835 94	-9,585 94	-9,585 94		

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Base Currency USD - US DOLLAR					Security Description		Notional Cost	Close Ex Rate Future Gn/Ls	Base Curr Gn/Ls	Trd Dte of Orig Trds Net Base Future Gn/Ls
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds				
Lot	Ticker	Notional Pa	Std Date							
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
634		3 007 Jan 2001	296,296 880		305,835 94		-9,539 06			
		300,000 00	296,296 88		305,835 94		-9,539 06	0 00		-9,539 06
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
635		3 007 Jan 2001	296,390 630		305,835 94		-9,445 31			
		300,000 00	296,390 63		305,835 94		-9,445 31	0 00		-9,445 31
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
636		6 007 Jan 2001	592,874 990		611,671 87		-18,796 88			
		600,000 00	592,874 99		611,671 87		-18,796 88	0 00		-18,796 88
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
637		2 007 Jan 2001	197,874 990		203,890 62		-6,015 63			
		200,000 00	197,874 99		203,890 62		-6,015 63	0 00		-6,015 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
638		2 007 Jan 2001	197,968 740		203,890 62		-5,921 88			
		200,000 00	197,968 74		203,890 62		-5,921 88	0 00		-5,921 88
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
639		3 007 Jan 2001	297,140 630		305,835 94		-8,695 31			
		300,000 00	297,140 63		305,835 94		-8,695 31	0 00		-8,695 31
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
640		6 007 Jan 2001	594,656 240		611,671 87		-17,015 63			
		600,000 00	594,656 24		611,671 87		-17,015 63	0 00		-17,015 63
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
640		2 000 Feb 2001	201,423 110		205,453 13		-4,030 02			
		200,000 00	201,423 11		205,453 13		-4,030 02	0 00		-4,030 02
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES								
641		2 007 Jan 2001	198,249 990		203,890 62		-5,640 63			
		200,000 00	198,249 99		203,890 62		-5,640 63	0 00		-5,640 63

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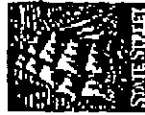
Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
641		1 00 Feb 2001	100,070 930	Local		102,515 63		-2,444 70		0 00			-2,444 70
		100,000 00	100,070 93	Base		102,515 63		-2,444 70					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
642		1 00 Jan 2001	98,679 520	Local		101,945 31		-3,265 79		0 00			-3,265 79
		100,000 00	98,679 52	Base		101,945 31		-3,265 79					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
700		2 00 Feb 2001	200,610 600	Local		205,031 25		-4,420 65		0 00			-4,420 65
		200,000 00	200,610 60	Base		205,031 25		-4,420 65					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
704		2 00 Feb 2001	205,923 100	Local		205,718 75		204 35		0 00			204 35
		200,000 00	205,923 10	Base		205,718 75		204 35					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
704		-2 00 Feb 2001	-205,923 100	Local		-205,718 75		-204 35		0 00			-204 35
		-200,000 00	-205,923 10	Base		-205,718 75		-204 35					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
705		2 00 Feb 2001	201,860 600	Local		205,718 75		-3,858 15		0 00			-3,858 15
		200,000 00	201,860 60	Base		205,718 75		-3,858 15					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
705		-2 00 Feb 2001	-201,860 600	Local		-205,718 75		3,858 15		0 00			3,858 15
		-200,000 00	-201,860 60	Base		-205,718 75		3,858 15					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
746		2 00 Jan 2001	198,204 340	Local		203,890 62		-5,686 28		0 00			-5,686 28
		200,000 00	198,204 34	Base		203,890 62		-5,686 28					
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01									
747		2 00 Jan 2001	198,079 340	Local		203,890 62		-5,811 28		0 00			-5,811 28
		200,000 00	198,079 34	Base		203,890 62		-5,811 28					

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Base Currency USD - US DOLLAR										Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Trd Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Trd Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	2	02 Jan 2001	198,048 090	198,048 09	MAR01	Local	203,890 62	-5,842 53	-5,842 53				
748		200,000 00			198,048 09		Base	203,890 62	-5,842 53	0 00	-5,842 53				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	3	02 Jan 2001	297,025 280	297,025 28	MAR01	Local	305,835 94	-8,810 66	-8,810 66				
749		300,000 00			297,025 28		Base	305,835 94	-8,810 66	0 00	-8,810 66				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	4	02 Jan 2001	395,908 700	395,908 70	MAR01	Local	407,781 25	-11,872 55	-11,872 55				
750		400,000 00			395,908 70		Base	407,781 25	-11,872 55	0 00	-11,872 55				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	5	02 Jan 2001	494,807 740	494,807 74	MAR01	Local	509,726 56	-14,918 82	-14,918 82				
751		500,000 00			494,807 74		Base	509,726 56	-14,918 82	0 00	-14,918 82				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	3	02 Jan 2001	296,837 780	296,837 78	MAR01	Local	305,835 94	-8,998 16	-8,998 16				
752		300,000 00			296,837 78		Base	305,835 94	-8,998 16	0 00	-8,998 16				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	2	02 Feb 2001	201,860 600	201,860 60	MAR01	Local	205,718 75	-3,858 15	-3,858 15				
758		200,000 00			201,860 60		Base	205,718 75	-3,858 15	0 00	-3,858 15				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	2	02 Feb 2001	201,923 100	201,923 10	MAR01	Local	205,718 75	-3,795 65	-3,795 65				
759		200,000 00			201,923 10		Base	205,718 75	-3,795 65	0 00	-3,795 65				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	12	03 Feb 2001	1,209,913 600	1,209,913 60	MAR01	Local	1,236,125 00	-26,211 40	-26,211 40				
762		1,200,000 00			1,209,913 60		Base	1,236,125 00	-26,211 40	0 00	-26,211 40				
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	-12	03 Feb 2001	-1,209,913 600	-1,209,913 60	MAR01	Local	-1,236,125 00	26,211 40	26,211 40				
762		-1,200,000 00			-1,209,913 60		Base	-1,236,125 00	26,211 40	0 00	26,211 40				

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Proceeds						
WB1M 92399G977	763	U S TREAS NOTES 10YR FUTURES	2	03 Feb 2001	202,079 350	MAR01 Local	206,218 75	-4,139 40	0 00	-4,139 40	-4,139 40
		200,000 00			202,079 35	Base	206,218 75	-4,139 40			
WB1M 92399G977	763	U S TREAS NOTES 10YR FUTURES				MAR01 Local	-206,218 75	4,139 40			
		CXL -2 03 Feb 2001			-202,079 350	Base	-206,218 75	4,139 40	0 00	4,139 40	4,139 40
		-200,000 00			-202,079 35						
WB1M 92399G977	764	U S TREAS NOTES 10YR FUTURES	4	03 Feb 2001	404,221 200	MAR01 Local	412,437 50	-8,216 30	0 00	-8,216 30	-8,216 30
		400,000 00			404,221 20	Base	412,437 50	-8,216 30			
WB1M 92399G977	764	U S TREAS NOTES 10YR FUTURES				MAR01 Local	-412,437 50	8,216 30			
		CXL -4 03 Feb 2001			-404,221 200	Base	-412,437 50	8,216 30	0 00	8,216 30	8,216 30
		-400,000 00			-404,221 20						
WB1M 92399G977	765	U S TREAS NOTES 10YR FUTURES	2	03 Feb 2001	202,141 850	MAR01 Local	206,218 75	-4,076 90	0 00	-4,076 90	-4,076 90
		200,000 00			202,141 85	Base	206,218 75	-4,076 90			
WB1M 92399G977	765	U S TREAS NOTES 10YR FUTURES				MAR01 Local	-206,218 75	4,076 90			
		CXL -2 03 Feb 2001			-202,141 850	Base	-206,218 75	4,076 90	0 00	4,076 90	4,076 90
		-200,000 00			-202,141 85						
WB1M 92399G977	766	U S TREAS NOTES 10YR FUTURES	3	03 Feb 2001	303,259 660	MAR01 Local	309,328 13	-6,068 47	0 00	-6,068 47	-6,068 47
		300,000 00			303,259 66	Base	309,328 13	-6,068 47			
WB1M 92399G977	766	U S TREAS NOTES 10YR FUTURES				MAR01 Local	-309,328 13	6,068 47			
		CXL -3 03 Feb 2001			-303,259 660	Base	-309,328 13	6,068 47	0 00	6,068 47	6,068 47
		-300,000 00			-303,259 66						
WB1M 92399G977	767	U S TREAS NOTES 10YR FUTURES	3	03 Feb 2001	303,306 510	MAR01 Local	309,328 12	-6,021 61		-6,021 61	-6,021 61
		300,000 00			303,306 51	Base	309,328 12	-6,021 61	0 00	-6,021 61	-6,021 61

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional				Net Base	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
767	CXL	-3 00 Feb 2001	-303,306 510	-303,306 51	-309,328 12	6,021 61	6,021 61	0 00	6,021 61	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
768		2 00 Feb 2001	201,141 850	201,141 85	205,750 00	-4,608 15	-4,608 15	0 00	-4,608 15	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
768	CXL	-2 00 Feb 2001	-201,141 850	-201,141 85	-205,750 00	4,608 15	4,608 15	0 00	4,608 15	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
769		4 00 Feb 2001	402,846 200	402,846 20	411,750 00	-8,903 80	-8,903 80	0 00	-8,903 80	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
769	CXL	-4 00 Feb 2001	-402,846 200	-402,846 20	-411,750 00	8,903 80	8,903 80	0 00	8,903 80	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
770		2 00 Feb 2001	202,079 350	202,079 35	206,187 50	-4,108 15	-4,108 15	0 00	-4,108 15	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
770	CXL	-2 00 Feb 2001	-202,079 350	-202,079 35	-206,187 50	4,108 15	4,108 15	0 00	4,108 15	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
771		3 00 Feb 2001	303,259 660	303,259 66	309,328 13	-6,068 47	-6,068 47	0 00	-6,068 47	
WB1M 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
771	CXL	-3 00 Feb 2001	-303,259 660	-303,259 66	-309,328 13	6,068 47	6,068 47	0 00	6,068 47	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Std Date								
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
772		3 00 Feb 2001	303,306 510	Local		309,328 12	-6,021 61	-6,021 61	0 00	-6,021 61	
		300,000 00	303,306 51	Base		309,328 12	-6,021 61	-6,021 61			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
772		-3 00 Feb 2001	-303,306 510	Local		-309,328 12	6,021 61	6,021 61	0 00	6,021 61	
		-300,000 00	-303,306 51	Base		-309,328 12	6,021 61	6,021 61			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
773		4 00 Feb 2001	402,377 460	Local		411,515 63	-9,138 17	-9,138 17	0 00	-9,138 17	
		400,000 00	402,377 46	Base		411,515 63	-9,138 17	-9,138 17			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
773		-4 00 Feb 2001	-402,377 460	Local		-411,515 63	9,138 17	9,138 17	0 00	9,138 17	
		-400,000 00	-402,377 46	Base		-411,515 63	9,138 17	9,138 17			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
774		2 00 Feb 2001	201,673 090	Local		205,984 37	-4,311 28	-4,311 28	0 00	-4,311 28	
		200,000 00	201,673 09	Base		205,984 37	-4,311 28	-4,311 28			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
774		-2 00 Feb 2001	-201,673 090	Local		-205,984 37	4,311 28	4,311 28	0 00	4,311 28	
		-200,000 00	-201,673 09	Base		-205,984 37	4,311 28	4,311 28			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
775		3 00 Feb 2001	303,197 160	Local		309,296 88	-6,099 72	-6,099 72	0 00	-6,099 72	
		300,000 00	303,197 16	Base		309,296 88	-6,099 72	-6,099 72			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
775		-3 00 Feb 2001	-303,197 160	Local		-309,296 88	6,099 72	6,099 72	0 00	6,099 72	
		-300,000 00	-303,197 16	Base		-309,296 88	6,099 72	6,099 72			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01								
776		3 00 Feb 2001	303,306 510	Local		309,328 12	-6,021 61	-6,021 61	0 00	-6,021 61	
		300,000 00	303,306 51	Base		309,328 12	-6,021 61	-6,021 61			

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1M 92399G977	776	U S TREAS NOTES 10YR FUTURES			MAR01					
		CXL	-3 00 Feb 2001	-303,306 510	Local	-309,328 12	6,021 61	6,021 61	0 00	6,021 61
			-300,000 00	-303,306 51	Base	-309,328 12	6,021 61	6,021 61	0 00	6,021 61
WB1M 92399G977	777	U S TREAS NOTES 10YR FUTURES			MAR01					
			2 00 Feb 2001	201,204 350	Local	205,750 00	-4,545 65	-4,545 65	0 00	-4,545 65
			200,000 00	201,204 35	Base	205,750 00	-4,545 65	-4,545 65	0 00	-4,545 65
WB1M 92399G977	777	U S TREAS NOTES 10YR FUTURES			MAR01					
		CXL	-2 00 Feb 2001	-201,204 350	Local	-205,750 00	4,545 65	4,545 65	0 00	4,545 65
			-200,000 00	-201,204 35	Base	-205,750 00	4,545 65	4,545 65	0 00	4,545 65
WB1M 92399G977	778	U S TREAS NOTES 10YR FUTURES			MAR01					
			3 00 Feb 2001	301,915 900	Local	308,656 25	-6,740 35	-6,740 35	0 00	-6,740 35
			300,000 00	301,915 90	Base	308,656 25	-6,740 35	-6,740 35	0 00	-6,740 35
WB1M 92399G977	778	U S TREAS NOTES 10YR FUTURES			MAR01					
		CXL	-3 00 Feb 2001	-301,915 900	Local	-308,656 25	6,740 35	6,740 35	0 00	6,740 35
			-300,000 00	-301,915 90	Base	-308,656 25	6,740 35	6,740 35	0 00	6,740 35
WB1M 92399G977	779	U S TREAS NOTES 10YR FUTURES			MAR01					
			3 00 Feb 2001	303,212 770	Local	309,281 25	-6,068 48	-6,068 48	0 00	-6,068 48
			300,000 00	303,212 77	Base	309,281 25	-6,068 48	-6,068 48	0 00	-6,068 48
WB1M 92399G977	779	U S TREAS NOTES 10YR FUTURES			MAR01					
		CXL	-3 00 Feb 2001	-303,212 770	Local	-309,281 25	6,068 48	6,068 48	0 00	6,068 48
			-300,000 00	-303,212 77	Base	-309,281 25	6,068 48	6,068 48	0 00	6,068 48
WB1M 92399G977	780	U S TREAS NOTES 10YR FUTURES			MAR01					
			5 00 Jan 2001	495,156 240	Local	509,726 56	-14,570 32	-14,570 32	0 00	-14,570 32
			500,000 00	495,156 24	Base	509,726 56	-14,570 32	-14,570 32	0 00	-14,570 32
WB1M 92399G977	780	U S TREAS NOTES 10YR FUTURES			MAR01					
			3 00 Feb 2001	301,853 400	Local	308,625 00	-6,771 60	-6,771 60	0 00	-6,771 60
			300,000 00	301,853 40	Base	308,625 00	-6,771 60	-6,771 60	0 00	-6,771 60

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1M 780	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
	CXL	-3 00 Feb 2001	-301,853 400			-308,625 00	6,771 60	6,771 60	0 00	6,771 60
		-300,000 00	-301,853 40			-308,625 00	6,771 60	6,771 60	0 00	6,771 60
WB1M 781	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
		12 00 Jan 2001	1,188,187 480			1,223,343 74	-35,156 26	-35,156 26	0 00	-35,156 26
		1,200,000 00	1,188,187 48			1,223,343 74	-35,156 26	-35,156 26	0 00	-35,156 26
WB1M 781	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
		3 00 Feb 2001	302,400 270			308,875 00	-6,474 73	-6,474 73	0 00	-6,474 73
		300,000 00	302,400 27			308,875 00	-6,474 73	-6,474 73	0 00	-6,474 73
WB1M 781	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
	CXL	-3 00 Feb 2001	-302,400 270			-308,875 00	6,474 73	6,474 73	0 00	6,474 73
		-300,000 00	-302,400 27			-308,875 00	6,474 73	6,474 73	0 00	6,474 73
WB1M 782	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
		5 00 Jan 2001	494,843 740			509,726 56	-14,882 82	-14,882 82	0 00	-14,882 82
		500,000 00	494,843 74			509,726 56	-14,882 82	-14,882 82	0 00	-14,882 82
WB1M 782	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
		3 00 Feb 2001	301,900 270			308,625 00	-6,724 73	-6,724 73	0 00	-6,724 73
		300,000 00	301,900 27			308,625 00	-6,724 73	-6,724 73	0 00	-6,724 73
WB1M 782	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
	CXL	-3 00 Feb 2001	-301,900 270			-308,625 00	6,724 73	6,724 73	0 00	6,724 73
		-300,000 00	-301,900 27			-308,625 00	6,724 73	6,724 73	0 00	6,724 73
WB1M 783	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
		3 00 Feb 2001	301,806 520			308,625 00	-6,818 48	-6,818 48	0 00	-6,818 48
		300,000 00	301,806 52			308,625 00	-6,818 48	-6,818 48	0 00	-6,818 48
WB1M 783	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
		1 00 Jan 2001	98,937 490			101,945 31	-3,007 82	-3,007 82	0 00	-3,007 82
		100,000 00	98,937 49			101,945 31	-3,007 82	-3,007 82	0 00	-3,007 82

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds				Future Gr/Ls			
								Future Gr/Ls <td></td> <td></td>			
								Future Gr/Ls <td></td> <td></td>			
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
784		84 03 Feb 2001	8,509,556 380			Local	8,672,984 39	-163,428 01			
		8,400,000 00	8,509,556 38			Base	8,672,984 39	-163,428 01	0 00	-163,428 01	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
784		12 03 Jan 2001	1,187,062 480			Local	1,223,343 74	-36,281 26			
		1,200,000 00	1,187,062 48			Base	1,223,343 74	-36,281 26	0 00	-36,281 26	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
785		8 03 Jan 2001	791,250 000			Local	815,562 50	-24,312 50			
		800,000 00	791,250 00			Base	815,562 50	-24,312 50	0 00	-24,312 50	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
785		6 03 Feb 2001	611,394 300			Local	621,187 50	-9,793 20			
		600,000 00	611,394 30			Base	621,187 50	-9,793 20	0 00	-9,793 20	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
785		-6 03 Feb 2001	-611,394 300			Local	-621,187 50	9,793 20			
		-600,000 00	-611,394 30			Base	-621,187 50	9,793 20	0 00	9,793 20	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
786		10 03 Jan 2001	988,906 240			Local	1,019,453 12	-30,546 88			
		1,000,000 00	988,906 24			Base	1,019,453 12	-30,546 88	0 00	-30,546 88	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
786		4 03 Feb 2001	406,908 700			Local	413,718 75	-6,810 05			
		400,000 00	406,908 70			Base	413,718 75	-6,810 05	0 00	-6,810 05	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
786		-4 03 Feb 2001	-406,908 700			Local	-413,718 75	6,810 05			
		-400,000 00	-406,908 70			Base	-413,718 75	6,810 05	0 00	6,810 05	
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
787		4 03 Jan 2001	395,089 600			Local	407,781 25	-12,691 65			
		400,000 00	395,089 60			Base	407,781 25	-12,691 65	0 00	-12,691 65	

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate	Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot	Ticker	Notional Pa	Stl Date							
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
787		4 00 Feb 2001	406,783 700	Local	413,625 00			-6,841 30		
		400,000 00	406,783 70	Base	413,625 00			-6,841 30	0 00	-6,841 30
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
787		CXL -4 00 Feb 2001	-406,783 700	Local	-413,625 00			6,841 30		
		-400,000 00	-406,783 70	Base	-413,625 00			6,841 30	0 00	6,841 30
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
788		4 00 Feb 2001	407,096 200	Local	413,906 25			-6,810 05		
		400,000 00	407,096 20	Base	413,906 25			-6,810 05	0 00	-6,810 05
WB1M	92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
788		CXL -4 00 Feb 2001	-407,096 200	Local	-413,906 25			6,810 05		
		-400,000 00	-407,096 20	Base	-413,906 25			6,810 05	0 00	6,810 05
92399G977 Total										
			85,949,127 91	Local	87,213,798 38			-1,264,670 47		
			85,949,127 91	Base	87,213,798 38			-1,264,670 47	0 00	-1,264,670 47
WB1F	932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
096		40 00 May 2001	8,155,770 400	Local	8,184,215 20			-28,444 80		
		8,000,000 00	8,155,770 40	Base	8,184,215 20			-28,444 80	0 00	-28,444 80
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
120		1 00 Apr 2001	203,711 540	Local	204,921 87			-1,210 33		
		200,000 00	203,711 54	Base	204,921 87			-1,210 33	0 00	-1,210 33
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
126		2 00 May 2001	409,110 620	Local	409,843 75			-733 13		
		400,000 00	409,110 62	Base	409,843 75			-733 13	0 00	-733 13
WB1M	932991912	U S TREAS NOTES 2YR FUTURES	JUN01							
175		1 00 Feb 2001	204,289 670	Local	204,765 62			-475 95		
		200,000 00	204,289 67	Base	204,765 62			-475 95	0 00	-475 95

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex Rate	Trd Dts of Orig Trds	
Lot			Notional Pa	Stl Date	Proceeds			Cost	Future Gn/Ls		
Ticker									Future Gn/Ls	Net Base Future Gn/Ls	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
176		1 00 Apr 2001	200,000 00	203,711 540	203,711 54	Local		204,921 87	-1,210 33		
						Base		204,921 87	-1,210 33	-1,210 33	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
187		1 00 May 2001	200,000 00	204,477 170	204,477 17	Local		204,921 87	-444 70		
						Base		204,921 87	-444 70	-444 70	
WB1F	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
191		14 00 May 2001	2,800,000 00	2,854,519 640	2,854,519 64	Local		2,864,475 32	-9,955 68		
						Base		2,864,475 32	-9,955 68	-9,955 68	
WB1F	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
204		15 00 May 2001	3,000,000 00	3,059,351 400	3,059,351 40	Local		3,069,080 70	-9,729 30		
						Base		3,069,080 70	-9,729 30	-9,729 30	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
304		2 00 Mar 2001	400,000 00	408,391 850	408,391 85	Local		409,843 75	-1,451 90		
						Base		409,843 75	-1,451 90	-1,451 90	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
305		1 00 Mar 2001	200,000 00	204,227 170	204,227 17	Local		204,921 87	-694 70		
						Base		204,921 87	-694 70	-694 70	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
309		2 00 Mar 2001	400,000 00	407,704 350	407,704 35	Local		409,843 75	-2,139 40		
						Base		409,843 75	-2,139 40	-2,139 40	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
348		42 00 May 2001	8,400,000 00	8,632,134 980	8,632,134 98	Local		8,626,468 69	5,666 29		
						Base		8,626,468 69	5,666 29	5,666 29	
WB1M	932991912	U S TREAS NOTES 2YR FUTURES				JUN01					
359		1 00 Mar 2001	200,000 00	204,758 420	204,758 42	Local		204,921 87	-163 45		
						Base		204,921 87	-163 45	-163 45	

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sil Date	Trd Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	
WB1M 932991912	359	U S TREAS NOTES 2YR FUTURES			JUN01				
		CXL	-1 05 Mar 2001	-204,758 420	Local	-204,921 87	163 45		
			-200,000 00	-204,758 42	Base	-204,921 87	163 45	0 00	163 45
WB1M 932991912	361	U S TREAS NOTES 2YR FUTURES			JUN01				
		1 05 Mar 2001	204,758 420	Local	204,921 87	-163 45	-163 45		
		200,000 00	204,758 42	Base	204,921 87	-163 45	-163 45	0 00	-163 45
WB1M 932991912	361	U S TREAS NOTES 2YR FUTURES			JUN01				
		CXL	-1 05 Mar 2001	-204,758 420	Local	-204,921 87	163 45		
			-200,000 00	-204,758 42	Base	-204,921 87	163 45	0 00	163 45
WB1M 932991912	366	U S TREAS NOTES 2YR FUTURES			JUN01				
		1 05 Mar 2001	204,758 420	Local	204,921 87	-163 45	-163 45		
		200,000 00	204,758 42	Base	204,921 87	-163 45	-163 45	0 00	-163 45
WB1M 932991912	366	U S TREAS NOTES 2YR FUTURES			JUN01				
		CXL	-1 05 Mar 2001	-204,758 420	Local	-204,921 87	163 45		
			-200,000 00	-204,758 42	Base	-204,921 87	163 45	0 00	163 45
WB1M 932991912	368	U S TREAS NOTES 2YR FUTURES			JUN01				
		1 05 Mar 2001	204,758 420	Local	204,921 87	-163 45	-163 45		
		200,000 00	204,758 42	Base	204,921 87	-163 45	-163 45	0 00	-163 45
WB1M 932991912	416	U S TREAS NOTES 2YR FUTURES			JUN01				
		2 02 May 2001	408,454 350	Local	409,843 75	-1,389 40	-1,389 40		
		400,000 00	408,454 35	Base	409,843 75	-1,389 40	-1,389 40	0 00	-1,389 40
WB1M 932991912	452	U S TREAS NOTES 2YR FUTURES			JUN01				
		1 05 Mar 2001	204,774 040	Local	204,921 87	-147 83	-147 83		
		200,000 00	204,774 04	Base	204,921 87	-147 83	-147 83	0 00	-147 83
WB1M 932991912	512	U S TREAS NOTES 2YR FUTURES			JUN01				
		1 05 Apr 2001	203,352 170	Local	204,921 87	-1,569 70	-1,569 70		
		200,000 00	203,352 17	Base	204,921 87	-1,569 70	-1,569 70	0 00	-1,569 70

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Ong Trds Net Base Future Gn/Ls
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional				
Lot	Ticker	Notional Pa	Stl Date	Proceeds					
WB1F 93599D913	045	U S TREAS BONDS FUTURES		JUN01					
		3 00	May 2001	317,745 540	Local	310,378 77	7,366 77		
		300,000 00		317,745 54	Base	310,378 77	7,366 77	0 00	7,366 77
WB1F 93599D913	068	U S TREAS BONDS FUTURES		JUN01					
		2 00	May 2001	212,741 920	Local	206,374 96	6,366 96		
		200,000 00		212,741 92	Base	206,374 96	6,366 96	0 00	6,366 96
WB1F 93599D913	071	U S TREAS BONDS FUTURES		JUN01					
		2 00	May 2001	214,851 000	Local	206,617 00	8,234 00		
		200,000 00		214,851 00	Base	206,617 00	8,234 00	0 00	8,234 00
WB1F 93599D913	099	U S TREAS BONDS FUTURES		JUN01					
		1 00	May 2001	106,988 000	Local	103,308 50	3,679 50		
		100,000 00		106,988 00	Base	103,308 50	3,679 50	0 00	3,679 50
WB1M 93599D913	116	U S TREAS BONDS FUTURES		JUN01					
		1 00	Mar 2001	104,367 800	Local	105,375 00	-1,007 20		
		100,000 00		104,367 80	Base	105,375 00	-1,007 20	0 00	-1,007 20
WB1M 93599D913	122	U S TREAS BONDS FUTURES		JUN01					
		1 00	Apr 2001	111,774 050	Local	106,437 50	5,336 55		
		100,000 00		111,774 05	Base	106,437 50	5,336 55	0 00	5,336 55
WB1F 93599D913	130	U S TREAS BONDS FUTURES		JUN01					
		2 00	May 2001	215,163 500	Local	206,617 00	8,546 50		
		200,000 00		215,163 50	Base	206,617 00	8,546 50	0 00	8,546 50
WB1F 93599D913	163	U S TREAS BONDS FUTURES		JUN01					
		6 00	May 2001	637,881 120	Local	620,358 81	17,522 31		
		600,000 00		637,881 12	Base	620,358 81	17,522 31	0 00	17,522 31
WB1F 93599D913	172	U S TREAS BONDS FUTURES		JUN01					
		4 00	May 2001	435,991 080	Local	418,628 54	17,362 54		
		400 000 00		435,991 08	Base	418,628 54	17,362 54	0 00	17 362 54

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot		Notional Pa	Stl Date	Proceeds							
Ticker											
WB1F 93599D913	195	U S TREAS BONDS FUTURES	4 09 May 2001	441,530 160	JUN01 Local	419,210 58	22,319 58	22,319 58	0 00	22,319 58	
		400,000 00		441,530 16	Base	419,210 58					
WB1F 93599D913	207	U S TREAS BONDS FUTURES	2 00 May 2001	220,288 520	JUN01 Local	209,335 76	10,952 76	10,952 76	0 00	10,952 76	
		200,000 00		220,288 52	Base	209,335 76					
WB1M 93599D913	245	U S TREAS BONDS FUTURES	1 00 May 2001	101,024 050	JUN01 Local	100,562 50	461 55	461 55	0 00	461 55	
		100,000 00		101,024 05	Base	100,562 50					
WB1M 93599D913	284	U S TREAS BONDS FUTURES	1 00 Apr 2001	109,336 550	JUN01 Local	104,750 00	4,586 55	4,586 55	0 00	4,586 55	
		100,000 00		109,336 55	Base	104,750 00					
WB1M 93599D913	297	U S TREAS BONDS FUTURES	5 00 May 2001	508,401 500	JUN01 Local	502,812 50	5,589 00	5,589 00	0 00	5,589 00	
		500,000 00		508,401 50	Base	502,812 50					
WB1M 93599D913	429	U S TREAS BONDS FUTURES	11 09 May 2001	1,113,014 550	JUN01 Local	1,103,968 75	9,045 80	9,045 80	0 00	9,045 80	
		1,100,000 00		1,113,014 55	Base	1,103,968 75					
WB1M 93599D913	441	U S TREAS BONDS FUTURES	1 00 Apr 2001	106,992 800	JUN01 Local	105,375 00	1,617 80	1,617 80	0 00	1,617 80	
		100,000 00		106,992 80	Base	105,375 00					
WB1Q 93599D913	444	U S TREAS BONDS FUTURES	8 00 Apr 2001	871,311 000	JUN01 Local	843,655 50	27,655 50	27,655 50	0 00	27,655 50	
		800,000 00		871,311 00	Base	843,655 50					
WB1H 93599D913	676	U S TREAS BONDS FUTURES	50 09 May 2001	4,917,187 500	JUN01 Local	4,976,562 50	-59,375 00	-59,375 00	0 00	-59,375 00	
		5,000,000 00		4,917,187 50	Base	4,976,562 50					

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds				Future Gn/Ls			
WB1M 93599D913	686	U S TREAS BONDS FUTURES			JUN01						
		1 00 Mar 2001	103,336 550		Local	104,843 75		-1,507 20			
		100,000 00	103,336 55		Base	104,843 75		-1,507 20	0 00	-1,507 20	
93599D913	Total										
		10,849,927 19			Local	10,755,172 92		94,754 27			
		10,849,927 19			Base	10,755,172 92		94,754 27	0 00	94,754 27	
WB1M 93599E929	02	U S TREAS NOTES 10YR FUTURES			JUN01						
		2 00 May 2001	213,829 350		Local	210,062 50		3,766 85			
		200,000 00	213,829 35		Base	210,062 50		3,766 85	0 00	3,766 85	
WB1H 93599E929	06	U S TREAS NOTES 10YR FUTURES			JUN01						
		7 00 Jun 2001	756,367 570		Local	744,918 16		11,449 41			
		700,000 00	756,367 57		Base	744,918 16		11,449 41	0 00	11,449 41	
WB1M 93599E929	020	U S TREAS NOTES 10YR FUTURES			JUN01						
		2 00 Mar 2001	205,954 350		Local	209,687 50		-3,733 15			
		200,000 00	205,954 35		Base	209,687 50		-3,733 15	0 00	-3,733 15	
WB1M 93599E929	021	U S TREAS NOTES 10YR FUTURES			JUN01						
		3 00 Mar 2001	309,025 270		Local	314,531 25		-5,505 98			
		300,000 00	309,025 27		Base	314,531 25		-5,505 98	0 00	-5,505 98	
WB1M 93599E929	030	U S TREAS NOTES 10YR FUTURES			JUN01						
		1 00 Apr 2001	106,664 670		Local	105,570 31		1,094 36			
		100,000 00	106,664 67		Base	105,570 31		1,094 36	0 00	1,094 36	
WB1M 93599E929	030	U S TREAS NOTES 10YR FUTURES			JUN01						
		-1 00 Apr 2001	-106,664 670		Local	-105,570 31		-1,094 36			
		-100,000 00	-106,664 67		Base	-105,570 31		-1,094 36	0 00	-1,094 36	
WB1M 93599E929	032	U S TREAS NOTES 10YR FUTURES			JUN01						
		1 00 Apr 2001	106,664 670		Local	105,570 31		1,094 36			
		100,000 00	106,664 67		Base	105,570 31		1,094 36	0 00	1,094 36	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker		Notional Pa	Stl Date									
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
032		CXL -1 000 Apr 2001	-106,664 670		Local		-105,570 31	-1,094 36					
		-100,000 00	-106,664 67		Base		-105,570 31	-1,094 36		0 00		-1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
034		1 000 Apr 2001	106,664 670		Local		105,570 31	1,094 36					
		100,000 00	106,664 67		Base		105,570 31	1,094 36		0 00		1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
034		CXL -1 000 Apr 2001	-106,664 670		Local		-105,570 31	-1,094 36					
		-100,000 00	-106,664 67		Base		-105,570 31	-1,094 36		0 00		-1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
036		1 000 Apr 2001	106,664 670		Local		105,570 31	1,094 36					
		100,000 00	106,664 67		Base		105,570 31	1,094 36		0 00		1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
036		CXL -1 000 Apr 2001	-106,664 670		Local		-105,570 31	-1,094 36					
		-100,000 00	-106,664 67		Base		-105,570 31	-1,094 36		0 00		-1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
038		1 000 Apr 2001	106,664 670		Local		105,570 31	1,094 36					
		100,000 00	106,664 67		Base		105,570 31	1,094 36		0 00		1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
038		CXL -1 000 Apr 2001	-106,664 670		Local		-105,570 31	-1,094 36					
		-100,000 00	-106,664 67		Base		-105,570 31	-1,094 36		0 00		-1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
040		1 000 Apr 2001	106,664 670		Local		105,570 31	1,094 36					
		100,000 00	106,664 67		Base		105,570 31	1,094 36		0 00		1,094 36	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01								
040		CXL -1 000 Apr 2001	-106,664 670		Local		-105,570 31	-1,094 36					
		-100,000 00	-106,664 67		Base		-105,570 31	-1,094 36		0 00		-1,094 36	

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
042		1 000 Apr 2001	106,664 670	105,570 31		105,570 31		1,094 36	
		100,000 00	106,664 67	105,570 31		105,570 31		1,094 36	1,094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
042		CXL -1 000 Apr 2001	-106,664 670	-105,570 31		-105,570 31		-1,094 36	
		-100,000 00	-106,664 67	-105,570 31		-105,570 31		-1,094 36	-1 094 36
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
044		1 000 Apr 2001	106,664 670	105,570 31		105,570 31		1,094 36	
		100,000 00	106,664 67	105,570 31		105,570 31		1,094 36	1,094 36
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
053		3 000 Jun 2001	326,032 530	319,250 64		319,250 64		6,781 89	
		300,000 00	326,032 53	319,250 64		319,250 64		6,781 89	6,781 89
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
062		12 000 Jun 2001	1,303,380 120	1,277,002 56		1,277,002 56		26,377 56	
		1,200,000 00	1,303,380 12	1,277,002 56		1,277,002 56		26,377 56	26,377 56
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
072		5 000 Mar 2001	513,948 370	524,218 75		524,218 75		-10,270 38	
		500 000 00	513,948 37	524,218 75		524,218 75		-10,270 38	-10 270 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
072		CXL -5 000 Mar 2001	-513,948 370	-524,218 75		-524,218 75		10,270 38	
		-500,000 00	-513 948 37	-524,218 75		-524,218 75		10,270 38	10,270 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
073		3 000 Mar 2001	308,087 770	314,531 25		314,531 25		-6,443 48	
		300,000 00	308,087 77	314,531 25		314,531 25		-6,443 48	-6,443 48
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01						
073		CXL -3 000 Mar 2001	-308,087 770	-314,531 25		-314,531 25		6,443 48	
		-300,000 00	-308,087 77	-314,531 25		-314,531 25		6,443 48	6,443 48

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M 93599E929	074	U S TREAS NOTES 10YR FUTURES	1 02 Mar 2001	102,680 300	Local		104,843 75	-2,163 45		0 00		-2,163 45	
		100,000 00		102,680 30	Base		104,843 75	-2,163 45					
WB1M 93599E929	074	U S TREAS NOTES 10YR FUTURES	-1 02 Mar 2001	-102,680 300	Local		-104,843 75	2,163 45		0 00		2,163 45	
		-100,000 00		-102,680 30	Base		-104,843 75	2,163 45					
WB1M 93599E929	076	U S TREAS NOTES 10YR FUTURES	5 02 Mar 2001	513,948 370	Local		524,218 75	-10,270 38		0 00		-10,270 38	
		500,000 00		513,948 37	Base		524,218 75	-10,270 38					
WB1M 93599E929	077	U S TREAS NOTES 10YR FUTURES	3 02 Mar 2001	308,087 770	Local		314,531 25	-6,443 48		0 00		-6,443 48	
		300,000 00		308,087 77	Base		314,531 25	-6,443 48					
WB1M 93599E929	078	U S TREAS NOTES 10YR FUTURES	1 02 Mar 2001	102,680 300	Local		104,843 75	-2,163 45		0 00		-2,163 45	
		100,000 00		102,680 30	Base		104,843 75	-2,163 45					
WB1M 93599E929	096	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	106,539 670	Local		105,031 25	1,508 42		0 00		1,508 42	
		100,000 00		106,539 67	Base		105,031 25	1,508 42					
WB1M 93599E929	096	U S TREAS NOTES 10YR FUTURES	-1 08 May 2001	-106,539 670	Local		-105,031 25	-1,508 42		0 00		-1,508 42	
		-100,000 00		-106,539 67	Base		-105,031 25	-1,508 42					
WB1M 93599E929	098	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	106,539 670	Local		105,031 25	1,508 42		0 00		1,508 42	
		100,000 00		106,539 67	Base		105,031 25	1,508 42					
WB1H 93599E929	100	U S TREAS NOTES 10YR FUTURES	6 02 Jun 2001	648,315 060	Local		638,501 28	9,813 78		0 00		9,813 78	
		600,000 00		648,315 06	Base		638,501 28	9,813 78					

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M 93599E929	111	U S TREAS NOTES 10YR FUTURES	5 03 Mar 2001	514,375 000	514,375 00	JUN01 Local	524,218 75	-9,843 75	0 00	-9,843 75	
		500,000 00		514,375 00		Base	524,218 75	-9,843 75			
WB1M 93599E929	112	U S TREAS NOTES 10YR FUTURES	4 03 Mar 2001	411,086 700	411,086 70	JUN01 Local	419,375 00	-8,288 30			
		400,000 00		411,086 70		Base	419,375 00	-8,288 30	0 00	-8,288 30	
WB1M 93599E929	116	U S TREAS NOTES 10YR FUTURES	6 03 Apr 2001	640,218 740	640,218 74	JUN01 Local	633,421 87	6,796 87			
		600,000 00		640,218 74		Base	633,421 87	6,796 87	0 00	6,796 87	
WB1M 93599E929	117	U S TREAS NOTES 10YR FUTURES	13 03 Apr 2001	1,386,937 490	1,386,937 49	JUN01 Local	1,372,414 06	14,523 43			
		1,300,000 00		1,386,937 49		Base	1,372,414 06	14,523 43	0 00	14,523 43	
WB1M 93599E929	118	U S TREAS NOTES 10YR FUTURES	6 03 Apr 2001	640,031 240	640,031 24	JUN01 Local	633,421 87	6,609 37			
		600,000 00		640,031 24		Base	633,421 87	6,609 37	0 00	6 609 37	
WB1M 93599E929	119	U S TREAS NOTES 10YR FUTURES	2 03 Apr 2001	212,618 090	212,618 09	JUN01 Local	211,140 62	1,477 47			
		200,000 00		212,618 09		Base	211,140 62	1,477 47	0 00	1,477 47	
WB1M 93599E929	139	U S TREAS NOTES 10YR FUTURES	5 03 Mar 2001	513,984 370	513,984 37	JUN01 Local	524,218 75	-10,234 38			
		500,000 00		513,984 37		Base	524,218 75	-10,234 38	0 00	-10,234 38	
WB1M 93599E929	165	U S TREAS NOTES 10YR FUTURES	6 03 Apr 2001	640,124 990	640,124 99	JUN01 Local	633,421 87	6,703 12			
		600,000 00		640,124 99		Base	633,421 87	6,703 12	0 00	6,703 12	
WB1M 93599E929	166	U S TREAS NOTES 10YR FUTURES	1 03 Apr 2001	106,421 870	106,421 87	JUN01 Local	105,570 31	851 56			
		100,000 00		106,421 87		Base	105,570 31	851 56	0 00	851 56	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Set Date								

WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		316,710 94	2,695 31				
167		3 004 Apr 2001	319,406 250	Base		316,710 94	2,695 31			0 00	2,695 31
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		211,140 62	1,828 12				
168		2 004 Apr 2001	212,968 740	Base		211,140 62	1,828 12			0 00	1,828 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		422,281 25	3,906 25				
169		4 004 Apr 2001	426,187 500	Base		422,281 25	3,906 25			0 00	3,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		422,281 25	4,031 25				
170		4 004 Apr 2001	426,312 500	Base		422,281 25	4,031 25			0 00	4 031 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		211,140 62	2,078 12				
171		2 004 Apr 2001	213,218 740	Base		211,140 62	2,078 12			0 00	2,078 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		633,421 88	6,609 38				
172		6 004 Apr 2001	640,031 260	Base		633,421 88	6,609 38			0 00	6,609 38
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		211,140 63	2,296 88				
173		2 004 Apr 2001	213,437 510	Base		211,140 63	2,296 88			0 00	2,296 88
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		211,140 62	2,328 12				
174		2 004 Apr 2001	213,468 740	Base		211,140 62	2,328 12			0 00	2,328 12
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	JUN01	Local		422,281 25	3,959 55				
175		4 004 Apr 2001	426,240 800	Base		422,281 25	3,959 55			0 00	3,959 55

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M 93599E929 185	U S TREAS NOTES 10YR FUTURES	JUN01											
	2 000,000 00	213,812 510	213,812 51	Local	211,140 63			2,671 88					
	200,000 00	213,812 51		Base	211,140 63			2,671 88		0 00		2,671 88	
WB1M 93599E929 186	U S TREAS NOTES 10YR FUTURES	JUN01											
	13 000,000 00	1,340,937 640	1,340,937 64	Local	1,361,851 56			-20,913 92					
	1 300,000 00	1,340,937 64		Base	1 361,851 56			-20,913 92		0 00		-20,913 92	
WB1M 93599E929 186	U S TREAS NOTES 10YR FUTURES	JUN01											
	6 000,000 00	641,062 490	641,062 49	Local	633,421 87			7,640 62					
	600,000 00	641,062 49		Base	633,421 87			7,640 62		0 00		7,640 62	
WB1M 93599E929 187	U S TREAS NOTES 10YR FUTURES	JUN01											
	2 000,000 00	206,266 840	206,266 84	Local	209,515 62			-3,248 78					
	200,000 00	206,266 84		Base	209,515 62			-3,248 78		0 00		-3,248 78	
WB1M 93599E929 187	U S TREAS NOTES 10YR FUTURES	JUN01											
	2 000,000 00	214,187 500	214,187 50	Local	211,406 25			2,781 25					
	200,000 00	214,187 50		Base	211,406 25			2,781 25		0 00		2,781 25	
WB1M 93599E929 188	U S TREAS NOTES 10YR FUTURES	JUN01											
	38 000,000 00	3,915,507 620	3,915,507 62	Local	3,980,796 86			-65,289 24					
	3,800,000 00	3,915,507 62		Base	3,980,796 86			-65,289 24		0 00		-65,289 24	
WB1M 93599E929 188	U S TREAS NOTES 10YR FUTURES	JUN01											
	2 000,000 00	214,312 510	214,312 51	Local	211,484 38			2,828 13					
	200,000 00	214,312 51		Base	211,484 38			2,828 13		0 00		2,828 13	
WB1M 93599E929 189	U S TREAS NOTES 10YR FUTURES	JUN01											
	4 000,000 00	428,750 000	428,750 00	Local	423,125 00			5,625 00					
	400,000 00	428,750 00		Base	423,125 00			5,625 00		0 00		5,625 00	
WB1M 93599E929 190	U S TREAS NOTES 10YR FUTURES	JUN01											
	2 000,000 00	214,312 510	214,312 51	Local	211,546 88			2,765 63					
	200,000 00	214,312 51		Base	211,546 88			2,765 63		0 00		2,765 63	

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 93599E929	191	U S TREAS NOTES 10YR FUTURES	2	05 Apr 2001	214,106 000	211,531 25	2,574 75	2,574 75	0 00	2,574 75	
					214,106 00	211,531 25	2,574 75	2,574 75	0 00	2,574 75	
WB1M 93599E929	192	U S TREAS NOTES 10YR FUTURES	2	07 Mar 2001	206,329 340	209,515 62	-3,186 28	-3,186 28	0 00	-3,186 28	
					206,329 34	209,515 62	-3,186 28	-3,186 28	0 00	-3,186 28	
WB1M 93599E929	192	U S TREAS NOTES 10YR FUTURES	-2	07 Mar 2001	-206,329 340	-209,515 62	3,186 28	3,186 28	0 00	3,186 28	
					-206,329 34	-209,515 62	3,186 28	3,186 28	0 00	3,186 28	
WB1M 93599E929	193	U S TREAS NOTES 10YR FUTURES	4	07 Mar 2001	414,033 700	419,031 25	-4,997 55	-4,997 55	0 00	-4,997 55	
					414,033 70	419,031 25	-4,997 55	-4,997 55	0 00	-4,997 55	
WB1M 93599E929	193	U S TREAS NOTES 10YR FUTURES	-4	07 Mar 2001	-414,033 700	-419,031 25	4,997 55	4,997 55	0 00	4,997 55	
					-414,033 70	-419,031 25	4,997 55	4,997 55	0 00	4,997 55	
WB1M 93599E929	194	U S TREAS NOTES 10YR FUTURES	2	07 Mar 2001	207,204 340	209,515 62	-2,311 28	-2,311 28	0 00	-2,311 28	
					207,204 34	209,515 62	-2,311 28	-2,311 28	0 00	-2,311 28	
WB1M 93599E929	194	U S TREAS NOTES 10YR FUTURES	-2	07 Mar 2001	-207,204 340	-209,515 62	2,311 28	2,311 28	0 00	2,311 28	
					-207,204 34	-209,515 62	2,311 28	2,311 28	0 00	2,311 28	
WB1M 93599E929	195	U S TREAS NOTES 10YR FUTURES	1	07 Mar 2001	103,617 790	104,757 81	-1,140 02	-1,140 02	0 00	-1,140 02	
					103,617 79	104,757 81	-1,140 02	-1,140 02	0 00	-1,140 02	
WB1M 93599E929	195	U S TREAS NOTES 10YR FUTURES	-1	07 Mar 2001	-103,617 790	-104,757 81	1,140 02	1,140 02	0 00	1,140 02	
					-103,617 79	-104,757 81	1,140 02	1,140 02	0 00	1,140 02	

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
196		2 07 Mar 2001	207,579 340		209,515 62	-1,936 28			
		200,000 00	207,579 34		209,515 62	-1,936 28	0 00		-1,936 28
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
196	CXL	-2 07 Mar 2001	-207,579 340		-209,515 62	1,936 28			
		-200,000 00	-207,579 34		-209,515 62	1,936 28	0 00		1,936 28
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
197		2 07 Mar 2001	207,610 590		209,515 62	-1,905 03			
		200,000 00	207,610 59		209,515 62	-1,905 03	0 00		-1,905 03
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
197	CXL	-2 07 Mar 2001	-207,610 590		-209,515 62	1,905 03			
		-200,000 00	-207,610 59		-209,515 62	1,905 03	0 00		1,905 03
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
199		2 07 Mar 2001	206,329 340		209,515 62	-3,186 28			
		200,000 00	206,329 34		209,515 62	-3,186 28	0 00		-3,186 28
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
200		4 07 Mar 2001	414,033 700		419,031 25	-4,997 55			
		400,000 00	414,033 70		419,031 25	-4,997 55	0 00		-4,997 55
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
201		2 07 Mar 2001	207,204 340		209,515 62	-2,311 28			
		200,000 00	207,204 34		209,515 62	-2,311 28	0 00		-2,311 28
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
202		1 07 Mar 2001	103,617 790		104,757 81	-1,140 02			
		100,000 00	103,617 79		104,757 81	-1,140 02	0 00		-1,140 02
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
203		2 07 Mar 2001	207,579 340		209,515 62	-1,936 28			
		200,000 00	207,579 34		209,515 62	-1,936 28	0 00		-1,936 28

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate
Lot			Notional Pa	Stl Date	Proceeds				Future Gn/Ls
Ticker									Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 93599E929	204	U S TREAS NOTES 10YR FUTURES	2 07 Mar 2001	207,610 590	207,610 59	JUN01 Local	209,515 62	-1,905 03	-1,905 03
			200,000 00		207,610 59	Base	209,515 62	0 00	-1,905 03
WB1M 93599E929	238	U S TREAS NOTES 10YR FUTURES	3 08 May 2001	319,478 600	319,478 60	JUN01 Local	315,093 75	4,384 85	4,384 85
			300,000 00		319,478 60	Base	315,093 75	0 00	4,384 85
WB1M 93599E929	239	U S TREAS NOTES 10YR FUTURES	27 08 May 2001	2,865,961 590	2,865,961 59	JUN01 Local	2,831,593 77	34,367 82	34,367 82
			2,700,000 00		2,865,961 59	Base	2,831,593 77	0 00	34,367 82
WB1M 93599E929	259	U S TREAS NOTES 10YR FUTURES	2 02 Mar 2001	208,391 850	208,391 85	JUN01 Local	209,887 50	-1,295 65	-1,295 65
			200,000 00		208,391 85	Base	209,887 50	0 00	-1,295 65
WB1M 93599E929	260	U S TREAS NOTES 10YR FUTURES	3 02 Mar 2001	311,369 020	311,369 02	JUN01 Local	314,531 25	-3,162 23	-3,162 23
			300,000 00		311,369 02	Base	314,531 25	0 00	-3,162 23
WB1M 93599E929	261	U S TREAS NOTES 10YR FUTURES	6 03 Mar 2001	622,550 540	622,550 54	JUN01 Local	628,546 87	-5,996 33	-5,996 33
			600,000 00		622,550 54	Base	628,546 87	0 00	-5,996 33
WB1M 93599E929	261	U S TREAS NOTES 10YR FUTURES	-6 03 Mar 2001	-622,550 540	-622,550 54	JUN01 Local	-628,546 87	5,996 33	5,996 33
			-600,000 00		-622,550 54	Base	-628,546 87	0 00	5,996 33
WB1M 93599E929	262	U S TREAS NOTES 10YR FUTURES	4 03 Mar 2001	414,721 200	414,721 20	JUN01 Local	419,031 25	-4,310 05	-4,310 05
			400,000 00		414,721 20	Base	419,031 25	0 00	-4,310 05
WB1M 93599E929	262	U S TREAS NOTES 10YR FUTURES	-4 03 Mar 2001	-414,721 200	-414,721 20	JUN01 Local	-419,031 25	4,310 05	4,310 05
			-400,000 00		-414,721 20	Base	-419,031 25	0 00	4,310 05

Realized Gain/Loss - Futures Contracts

Composite

January, 01, 2001 - December 31, 2001

Statement 31

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Asset ID	Notional Pa	Stl Date	Trd Date	Proceeds	Security Description	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
263		4 03 Mar 2001	414,783 700				Local	419,031 25		-4,247 55	
		400,000 00	414,783 70				Base	419,031 25		-4,247 55	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
263		CXL -4 03 Mar 2001	-414,783 700				Local	-419,031 25		4,247 55	
		-400,000 00	-414,783 70				Base	-419,031 25		4,247 55	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
264		2 03 Mar 2001	207,423 090				Local	209,515 62		-2,092 53	
		200,000 00	207,423 09				Base	209,515 62		-2,092 53	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
264		CXL -2 03 Mar 2001	-207,423 090				Local	-209,515 62		2,092 53	
		-200,000 00	-207,423 09				Base	-209,515 62		2,092 53	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
265		8 03 Mar 2001	829,817 400				Local	838,062 50		-8,245 10	
		800,000 00	829,817 40				Base	838,062 50		-8,245 10	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
265		CXL -8 03 Mar 2001	-829,817 400				Local	-838,062 50		8,245 10	
		-800,000 00	-829,817 40				Base	-838,062 50		8,245 10	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
266		2 03 Mar 2001	207,548 090				Local	209,515 62		-1,967 53	
		200,000 00	207,548 09				Base	209,515 62		-1,967 53	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
266		CXL -2 03 Mar 2001	-207,548 090				Local	-209,515 62		1,967 53	
		-200,000 00	-207,548 09				Base	-209,515 62		1,967 53	0 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
267		4 03 Mar 2001	414,971 200				Local	419,031 25		-4,060 05	
		400,000 00	414,971 20				Base	419,031 25		-4,060 05	0 00

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

May 09, 2002



STATE STREET

Severing Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot		Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls				
Ticker		Notional Pa	Stl Date				Future Gn/Ls				
WB1M 93599E929	267	U S TREAS NOTES 10YR FUTURES	JUN01								
		CXL	-4 03 Mar 2001	-414,971 200	Local	-419,031 25	4,060 05				
		-400,000 00		-414,971 20	Base	-419,031 25	4,060 05	0 00		4,060 05	
WB1M 93599E929	269	U S TREAS NOTES 10YR FUTURES	JUN01								
		6 03 Mar 2001	622,550 540	Local	628,546 87	-5,996 33					
		600,000 00		622,550 54	Base	628,546 87	-5,996 33	0 00		-5,996 33	
WB1M 93599E929	270	U S TREAS NOTES 10YR FUTURES	JUN01								
		4 03 Mar 2001	414,721 200	Local	419,031 25	-4,310 05					
		400,000 00		414,721 20	Base	419,031 25	-4,310 05	0 00		-4,310 05	
WB1M 93599E929	271	U S TREAS NOTES 10YR FUTURES	JUN01								
		4 03 Mar 2001	414,783 700	Local	419,031 25	-4,247 55					
		400,000 00		414,783 70	Base	419,031 25	-4,247 55	0 00		-4,247 55	
WB1M 93599E929	272	U S TREAS NOTES 10YR FUTURES	JUN01								
		2 03 Mar 2001	207,423 090	Local	209,515 62	-2,092 53					
		200,000 00		207,423 09	Base	209,515 62	-2,092 53	0 00		-2,092 53	
WB1M 93599E929	273	U S TREAS NOTES 10YR FUTURES	JUN01								
		8 03 Mar 2001	829,817 400	Local	838,062 50	-8,245 10					
		800,000 00		829,817 40	Base	838,062 50	-8,245 10	0 00		-8,245 10	
WB1M 93599E929	274	U S TREAS NOTES 10YR FUTURES	JUN01								
		2 03 Mar 2001	207,548 090	Local	209,515 62	-1,967 53					
		200,000 00		207,548 09	Base	209,515 62	-1,967 53	0 00		-1,967 53	
WB1M 93599E929	275	U S TREAS NOTES 10YR FUTURES	JUN01								
		4 03 Mar 2001	414,971 200	Local	419,031 25	-4,060 05					
		400,000 00		414,971 20	Base	419,031 25	-4,060 05	0 00		-4,060 05	
WB1M 93599E929	277	U S TREAS NOTES 10YR FUTURES	JUN01								
		5 03 Apr 2001	540,089 000	Local	528,812 50	11,276 50					
		500,000 00		540,089 00	Base	528,812 50	11,276 50	0 00		11,276 50	

Realized Gain/Loss - Futures Contracts

STATE STREET
Serving Institutional Investors Worldwide



Statement 31
View Date: June 30, 2002

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future G/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr G/Ls
WB1M 93599E929	277	U S TREAS NOTES 10YR FUTURES					JUN01				
		CXL	-5 000 Apr 2001	-540,089 000			Local		-528,812 50		-11,276 50
			-500 000 00	-540,089 00			Base		-528,812 50		0 00
WB1M 93599E929	279	U S TREAS NOTES 10YR FUTURES					JUN01				
			5 000 Apr 2001	540,089 000			Local		528,812 50		11,276 50
			500,000 00	540,089 00			Base		528,812 50		0 00
WB1M 93599E929	279	U S TREAS NOTES 10YR FUTURES					JUN01				
		CXL	-5 000 Apr 2001	-540,089 000			Local		-528,812 50		-11,276 50
			-500,000 00	-540,089 00			Base		-528,812 50		0 00
WB1M 93599E929	281	U S TREAS NOTES 10YR FUTURES					JUN01				
			5 000 Apr 2001	540,089 000			Local		528,812 50		11,276 50
			500,000 00	540,089 00			Base		528,812 50		0 00
WB1M 93599E929	281	U S TREAS NOTES 10YR FUTURES					JUN01				
		CXL	-5 000 Apr 2001	-540,089 000			Local		-528,812 50		-11,276 50
			-500,000 00	-540,089 00			Base		-528,812 50		0 00
WB1M 93599E929	283	U S TREAS NOTES 10YR FUTURES					JUN01				
			5 000 Apr 2001	540,089 000			Local		528,812 50		11,276 50
			500 000 00	540,089 00			Base		528,812 50		0 00
WB1M 93599E929	283	U S TREAS NOTES 10YR FUTURES					JUN01				
		CXL	-5 000 Apr 2001	-540,089 000			Local		-528,812 50		-11,276 50
			-500,000 00	-540,089 00			Base		-528,812 50		0 00
WB1M 93599E929	285	U S TREAS NOTES 10YR FUTURES					JUN01				
			5 000 Apr 2001	540,089 000			Local		528,812 50		11,276 50
			500,000 00	540,089 00			Base		528,812 50		0 00
WB1M 93599E929	285	U S TREAS NOTES 10YR FUTURES					JUN01				
		CXL	-5 000 Apr 2001	-540,089 000			Local		-528,812 50		-11,276 50
			-500,000 00	-540,089 00			Base		-528,812 50		0 00
WB1M 93599E929	285	U S TREAS NOTES 10YR FUTURES					JUN01				
			5 000 Apr 2001	540,089 000			Local		528,812 50		11,276 50
			500,000 00	540,089 00			Base		528,812 50		0 00
WB1M 93599E929	285	U S TREAS NOTES 10YR FUTURES					JUN01				
		CXL	-5 000 Apr 2001	-540,089 000			Local		-528,812 50		-11,276 50
			-500,000 00	-540,089 00			Base		-528,812 50		0 00

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31
 View Data
 June 3, 2002



STATE STREET
 Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dis of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot			Notional Pa	Stt Date									
Ticker													
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
287		5 000 Apr 2001	540,089 000				Local	528,812 50		11,276 50			
		500,000 00	540,089 00				Base	528,812 50		11,276 50		0 00	11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
287		CXL -5 000 Apr 2001	-540,089 000				Local	-528,812 50		-11,276 50			
		-500,000 00	-540,089 00				Base	-528,812 50		-11,276 50		0 00	-11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
289		5 000 Apr 2001	540,089 000				Local	528,812 50		11,276 50			
		500,000 00	540,089 00				Base	528,812 50		11,276 50		0 00	11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
289		CXL -5 000 Apr 2001	-540,089 000				Local	-528,812 50		-11,276 50			
		-500,000 00	-540,089 00				Base	-528,812 50		-11,276 50		0 00	-11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
290		89 00 May 2001	9,350,953 010				Local	9,282,937 53		68,015 48			
		8,900,000 00	9,350,953 01				Base	9,282,937 53		68,015 48		0 00	68,015 48
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
291		5 000 Apr 2001	540,089 000				Local	528,812 50		11,276 50			
		500,000 00	540,089 00				Base	528,812 50		11,276 50		0 00	11,276 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
299		1 000 Mar 2001	103,711 340				Local	104,757 81		-1,046 47			
		100,000 00	103,711 34				Base	104,757 81		-1,046 47		0 00	-1,046 47
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
300		6 000 Mar 2001	621,894 290				Local	628,546 87		-6,652 58			
		600,000 00	621,894 29				Base	628,546 87		-6,652 58		0 00	-6,652 58
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES											
301		1 000 Mar 2001	103,633 420				Local	104,757 81		-1,124 39			
		100,000 00	103,633 42				Base	104,757 81		-1,124 39		0 00	-1,124 39

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Sd Date								
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
302		6 09 Mar 2001	621,706 790	Local		628,546 87	-6,840 08	-6,840 08	0 00	-6,840 08	
		600,000 00	621,706 79	Base		628,546 87					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
303		6 09 Mar 2001	621,613 040	Local		628,546 87	-6,933 83	-6,933 83	0 00	-6,933 83	
		600,000 00	621,613 04	Base		628,546 87					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
345		2 08 May 2001	210,985 610	Local		208,453 13	2,532 48	2,532 48	0 00	2,532 48	
		200,000 00	210,985 61	Base		208,453 13					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
346		82 08 May 2001	8,564,597 120	Local		8,503,031 26	61,565 86	61,565 86	0 00	61,565 86	
		8,200,000 00	8,564,597 12	Base		8,503,031 26					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
349		3 02 Apr 2001	310,290 700	Local		314,273 44	-3,982 74	-3,982 74	0 00	-3,982 74	
		300,000 00	310,290 70	Base		314,273 44					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
350		2 02 Apr 2001	206,204 360	Local		209,515 63	-3,311 27	-3,311 27	0 00	-3,311 27	
		200,000 00	206,204 36	Base		209,515 63					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
350		1 00 May 2001	107,352 170	Local		105,750 00	1,602 17	1,602 17	0 00	1,602 17	
		100,000 00	107,352 17	Base		105,750 00					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
350	CXL	-1 00 May 2001	-107,352 170	Local		-105,750 00	-1,602 17	-1,602 17	0 00	-1,602 17	
		-100,000 00	-107,352 17	Base		-105,750 00					
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
352		1 00 May 2001	107,352 170	Local		105,750 00	1,602 17	1,602 17	0 00	1,602 17	
		100,000 00	107,352 17	Base		105,750 00					

Realized Gain/Loss - Futures Contracts

Composite

January-01, 2001 to December-31, 2001

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 12/31/2001
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STATE STREET
 Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 93599E929	352	U S TREAS NOTES 10YR FUTURES		JUN01							
		CXL -1 00 May 2001	-107,352 170	Local	-105,750 00					-1,602 17	
		-100,000 00	-107,352 17	Base	-105,750 00					-1,602 17	-1,602 17
WB1M 93599E929	354	U S TREAS NOTES 10YR FUTURES		JUN01							
		1 00 May 2001	107,352 170	Local	105,750 00					1,602 17	
		100,000 00	107,352 17	Base	105,750 00					1,602 17	1,602 17
WB1M 93599E929	354	U S TREAS NOTES 10YR FUTURES		JUN01							
		CXL -1 00 May 2001	-107,352 170	Local	-105,750 00					-1,602 17	
		-100,000 00	-107,352 17	Base	-105,750 00					-1,602 17	-1,602 17
WB1M 93599E929	356	U S TREAS NOTES 10YR FUTURES		JUN01							
		1 00 May 2001	107,352 170	Local	105,750 00					1,602 17	
		100,000 00	107,352 17	Base	105,750 00					1,602 17	1,602 17
WB1M 93599E929	356	U S TREAS NOTES 10YR FUTURES		JUN01							
		CXL -1 00 May 2001	-107,352 170	Local	-105,750 00					-1,602 17	
		-100,000 00	-107,352 17	Base	-105,750 00					-1,602 17	-1,602 17
WB1M 93599E929	358	U S TREAS NOTES 10YR FUTURES		JUN01							
		1 00 May 2001	107,352 170	Local	105,750 00					1,602 17	
		100,000 00	107,352 17	Base	105,750 00					1,602 17	1,602 17
WB1M 93599E929	358	U S TREAS NOTES 10YR FUTURES		JUN01							
		CXL -1 00 May 2001	-107,352 170	Local	-105,750 00					-1,602 17	
		-100,000 00	-107,352 17	Base	-105,750 00					-1,602 17	-1,602 17
WB1M 93599E929	360	U S TREAS NOTES 10YR FUTURES		JUN01							
		1 00 May 2001	107,352 170	Local	105,750 00					1,602 17	
		100,000 00	107,352 17	Base	105,750 00					1,602 17	1,602 17
WB1M 93599E929	360	U S TREAS NOTES 10YR FUTURES		JUN01							
		CXL -1 00 May 2001	-107,352 170	Local	-105,750 00					-1,602 17	
		-100,000 00	-107,352 17	Base	-105,750 00					-1,602 17	-1,602 17

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

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STATE STREET

Saving Institutional Investors Worldwide

Base Currency USD - US DOLLAR											Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SIU Date										

Realized Gain/Loss - Futures Contracts

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Composite January 01, 2001 to December 31, 2001 View Date June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							
Lot	Ticker	Notional Pa	Stl Date										
WB1M 93599E929	396	U S TREAS NOTES 10YR FUTURES	2 000 Apr 2001	207,406 240	209,515 62		JUN01 Local	-2,109 38		0 00		-2,109 38	
			200,000 00	207,406 24	209,515 62		Base	-2,109 38					
WB1M 93599E929	397	U S TREAS NOTES 10YR FUTURES	8 000 Apr 2001	831,796 880	838,960 94		JUN01 Local	-7,164 06		0 00		-7,164 06	
			800,000 00	831,796 88	838,960 94		Base	-7,164 06					
WB1M 93599E929	398	U S TREAS NOTES 10YR FUTURES	2 000 Apr 2001	211,125 000	211,312 50		JUN01 Local	-187 50		0 00		-187 50	
			200,000 00	211,125 00	211,312 50		Base	-187 50					
WB1M 93599E929	399	U S TREAS NOTES 10YR FUTURES	5 000 Apr 2001	527,875 010	528,234 38		JUN01 Local	-359 37		0 00		-359 37	
			500,000 00	527,875 01	528,234 38		Base	-359 37					
WB1M 93599E929	401	U S TREAS NOTES 10YR FUTURES	5 000 Apr 2001	527,246 920	528,125 00		JUN01 Local	-878 08		0 00		-878 08	
			500,000 00	527,246 92	528,125 00		Base	-878 08					
WB1M 93599E929	403	U S TREAS NOTES 10YR FUTURES	1 000 May 2001	107,305 300	105,718 75		JUN01 Local	1,586 55		0 00		1,586 55	
			100,000 00	107,305 30	105,718 75		Base	1,586 55					
WB1M 93599E929	403	U S TREAS NOTES 10YR FUTURES	-1 000 May 2001	-107,305 300	-105,718 75		JUN01 Local	-1,586 55		0 00		-1,586 55	
			-100,000 00	-107,305 30	-105,718 75		Base	-1,586 55					
WB1M 93599E929	405	U S TREAS NOTES 10YR FUTURES	1 000 May 2001	107,305 300	105,718 75		JUN01 Local	1,586 55		0 00		1,586 55	
			100,000 00	107,305 30	105,718 75		Base	1,586 55					
WB1M 93599E929	405	U S TREAS NOTES 10YR FUTURES	-1 000 May 2001	-107,305 300	-105,718 75		JUN01 Local	-1,586 55		0 00		-1,586 55	
			-100,000 00	-107,305 30	-105,718 75		Base	-1,586 55					

Realized Gain/Loss

Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost	Base Curr Gn/Ls		

WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	107,305 300	JUN01	Local	105,718 75	1,586 55	0 00	1,586 55	
407		100,000 00		107,305 30	Base		105,718 75	1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	-1 08 May 2001	-107,305 300	JUN01	Local	-105,718 75	-1,586 55	0 00	-1,586 55	
407		-100,000 00		-107,305 30	Base		-105,718 75	-1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	107,305 300	JUN01	Local	105,718 75	1,586 55	0 00	1,586 55	
409		100,000 00		107,305 30	Base		105,718 75	1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	-1 08 May 2001	-107,305 300	JUN01	Local	-105,718 75	-1,586 55	0 00	-1,586 55	
409		-100,000 00		-107,305 30	Base		-105,718 75	-1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	107,305 300	JUN01	Local	105,718 75	1,586 55	0 00	1,586 55	
411		100,000 00		107,305 30	Base		105,718 75	1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	-1 08 May 2001	-107,305 300	JUN01	Local	-105,718 75	-1,586 55	0 00	-1,586 55	
411		-100,000 00		-107,305 30	Base		-105,718 75	-1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	107,305 300	JUN01	Local	105,718 75	1,586 55	0 00	1,586 55	
413		100,000 00		107,305 30	Base		105,718 75	1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	-1 08 May 2001	-107,305 300	JUN01	Local	-105,718 75	-1,586 55	0 00	-1,586 55	
413		-100,000 00		-107,305 30	Base		-105,718 75	-1,586 55			
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	107,305 300	JUN01	Local	105,718 75	1,586 55	0 00	1,586 55	
415		100,000 00		107,305 30	Base		105,718 75	1,586 55			

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STATE STREET.

Sealing Airframe Fasteners to Prevent Corrosion

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot			Notional Pa	Stl Date				Cost			
Ticker											
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
424		3 00 May 2001	313,400 270				Local	311,187 50		2,212 77	
		300,000 00	313,400 27				Base	311,187 50	0 00	2,212 77	2,212 77
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
425		186 00 May 2001	19,398,504 600				Local	19,281,828 15		116,676 45	
		18,600,000 00	19,398,504 60				Base	19,281,828 15	0 00	116,676 45	116,676 45
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
433		6 00 Apr 2001	630,968 750				Local	633,625 00		-2,656 25	
		600,000 00	630,968 75				Base	633,625 00	0 00	-2,656 25	-2,656 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
434		2 00 Apr 2001	210,125 000				Local	211,187 50		-1,062 50	
		200,000 00	210,125 00				Base	211,187 50	0 00	-1,062 50	-1,062 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
435		3 00 Apr 2001	315,125 000				Local	316,773 44		-1,648 44	
		300,000 00	315,125 00				Base	316,773 44	0 00	-1,648 44	-1,648 44
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
436		2 00 Apr 2001	210,031 240				Local	211,171 87		-1,140 63	
		200,000 00	210,031 24				Base	211,171 87	0 00	-1,140 63	-1,140 63
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
437		6 00 Apr 2001	629,796 880				Local	633,460 94		-3,664 06	
		600,000 00	629,796 88				Base	633,460 94	0 00	-3,664 06	-3,664 06
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
438		2 00 Apr 2001	209,843 750				Local	211,125 00		-1,281 25	
		200,000 00	209,843 75				Base	211,125 00	0 00	-1,281 25	-1,281 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01				
439		2 00 Apr 2001	209,601 250				Local	211,125 00		-1,523 75	
		200,000 00	209,601 25				Base	211,125 00	0 00	-1,523 75	-1,523 75

Realized Gain/Loss - Futures Contracts

Composite
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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Asset ID	Notional Pa	Trd Date	Trd Date	Trd Date	Security Description	Future Gn/Ls	Future Gn/Ls
								Base Curr Gn/Ls	Trd Dts of Orig Trds
								Net Base Future Gn/Ls	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
443		2 00M Apr 2001	209,906 250				Local	-1,218 75	
		200,000 00	209,906 25				Base	-1,218 75	-1,218 75
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
448		12 00M Apr 2001	1,260,562 500				Local	-6,187 50	
		1,200,000 00	1,260,562 50				Base	-6,187 50	-6,187 50
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
449		9 00M Apr 2001	945,281 250				Local	-4,781 25	
		900,000 00	945,281 25				Base	-4,781 25	-4,781 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
450		1 00M Apr 2001	104,872 850				Local	-689 65	
		100,000 00	104,872 85				Base	-689 65	-689 65
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
451		4 00M Mar 2001	415,783 700				Local	-3,591 30	
		400,000 00	415,783 70				Base	-3,591 30	-3,591 30
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
462		13 00M Apr 2001	1,426,194 730				Local	41,140 64	
		1,300,000 00	1,426,194 73				Base	41,140 64	41,140 64
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
462		CXL -13 00M Apr 2001	-1 426,194 730				Local	-41,140 64	
		-1,300,000 00	-1,426,194 73				Base	-41,140 64	-41,140 64
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
464		13 00M Apr 2001	1,426,194 730				Local	41,140 64	
		1,300,000 00	1,426,194 73				Base	41,140 64	41,140 64
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01		
472		4 00 May 2001	438,805 620				Local	11,988 56	
		400,000 00	438,805 62				Base	11,988 56	11,988 56

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts		Trd Date		Security Description		Close Ex. Rate		
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Notional	Cost	Future Gnl/Ls	Future Gnl/Ls	
									Base Curr Gnl/Ls	Net Base Future Gnl/Ls	
WB1Q 476	93599E929	U S TREAS NOTES 10YR FUTURES	1 00 May 2001	109,685 790	100,000 00	109,685 79	JUN01 Local	106,704 27	2,981 52	2,981 52	
								Base	106,704 27		0 00
WB1M 478	93599E929	U S TREAS NOTES 10YR FUTURES	2 02 Mar 2001	207,656 250	200,000 00	207,656 25	JUN01 Local	209,687 50	-2,031 25	-2,031 25	
								Base	209,687 50		0 00
WB1M 479	93599E929	U S TREAS NOTES 10YR FUTURES	1 02 Mar 2001	103,796 870	100,000 00	103,796 87	JUN01 Local	104,843 75	-1,046 88	-1,046 88	
								Base	104,843 75		0 00
WB1M 480	93599E929	U S TREAS NOTES 10YR FUTURES	2 02 Mar 2001	207,562 500	200,000 00	207,562 50	JUN01 Local	209,687 50	-2,125 00	-2,125 00	
								Base	209,687 50		0 00
WB1M 481	93599E929	U S TREAS NOTES 10YR FUTURES	2 02 Mar 2001	207,531 250	200,000 00	207,531 25	JUN01 Local	209,687 50	-2,156 25	-2,156 25	
								Base	209,687 50		0 00
WB1M 482	93599E929	U S TREAS NOTES 10YR FUTURES	1 02 Mar 2001	103,692 400	100,000 00	103,692 40	JUN01 Local	104,843 75	-1,151 35	-1,151 35	
								Base	104,843 75		0 00
WB1M 493	93599E929	U S TREAS NOTES 10YR FUTURES	2 02 Apr 2001	209,548 100	200,000 00	209,548 10	JUN01 Local	211,125 00	-1,576 90	-1,576 90	
								Base	211,125 00		0 00
WB1M 494	93599E929	U S TREAS NOTES 10YR FUTURES	1 02 Apr 2001	104,758 420	100,000 00	104,758 42	JUN01 Local	105,562 50	-804 08	-804 08	
								Base	105,562 50		0 00
WB1M 495	93599E929	U S TREAS NOTES 10YR FUTURES	7 02 Apr 2001	732,652 720	700,000 00	732,652 72	JUN01 Local	738,937 50	-6,284 78	-6,284 78	
								Base	738,937 50		0 00

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STATE STREET
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gv/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gv/Ls	Future Gv/Ls		Net Base Future Gv/Ls	
Lot			Notional Pa	Stl Date	Proceeds						
Ticker											
WB1M 93599E929	505	U S TREAS NOTES 10YR FUTURES	16 00	May 2001	1,700,781 260	1,691,140 63	9,640 63	9,640 63	0 00	9,640 63	
			1,600,000 00		1,700,781 26	1,691,140 63					
WB1M 93599E929	506	U S TREAS NOTES 10YR FUTURES	4 00	May 2001	427,718 760	424,234 38	3,484 38	3,484 38	0 00	3,484 38	
			400,000 00		427,718 76	424,234 38					
WB1M 93599E929	507	U S TREAS NOTES 10YR FUTURES	1 00	May 2001	106,828 110	106,015 62	812 49	812 49	0 00	812 49	
			100,000 00		106,828 11	106,015 62					
WB1M 93599E929	508	U S TREAS NOTES 10YR FUTURES	14 00	May 2001	1,497,718 760	1,485,390 63	12,328 13	12,328 13	0 00	12,328 13	
			1,400,000 00		1,497,718 76	1,485,390 63					
WB1M 93599E929	509	U S TREAS NOTES 10YR FUTURES	10 00	May 2001	1,071,468 750	1,061,906 25	9,562 50	9,562 50	0 00	9,562 50	
			1,000,000 00		1,071,468 75	1,061,906 25					
WB1M 93599E929	510	U S TREAS NOTES 10YR FUTURES	10 00	May 2001	1,060,665 760	1,056,582 88	4,082 88	4,082 88	0 00	4,082 88	
			1,000,000 00		1,060,665 76	1,056,582 88					
WB1M 93599E929	511	U S TREAS NOTES 10YR FUTURES	4 00	May 2001	426,531 260	423,796 88	2,734 38	2,734 38	0 00	2,734 38	
			400,000 00		426,531 26	423,796 88					
WB1M 93599E929	512	U S TREAS NOTES 10YR FUTURES	4 00	May 2001	426,733 900	424,156 25	2,577 65	2,577 65	0 00	2,577 65	
			400,000 00		426,733 90	424,156 25					
WB1M 93599E929	534	U S TREAS NOTES 10YR FUTURES	5 00	Apr 2001	524,729 620	527,812 50	-3,082 88	-3,082 88	0 00	-3,082 88	
			500,000 00		524,729 62	527,812 50					

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gr/Ls		Base Curr Gr/Ls		Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M 93599E929	535	U S TREAS NOTES 10YR FUTURES	4 000	Apr 2001	419,908 700		Local		-2,341 30				
		400,000 00			419,908 70		Base		-2,341 30	0 00		-2,341 30	
WB1M 93599E929	567	U S TREAS NOTES 10YR FUTURES	1 000	Mar 2001	103,617 800		Local		-1,225 95				
		100,000 00			103,617 80		Base		-1,225 95	0 00		-1,225 95	
WB1M 93599E929	568	U S TREAS NOTES 10YR FUTURES	1 000	Mar 2001	103,586 550		Local		-1,257 20				
		100,000 00			103,586 55		Base		-1,257 20	0 00		-1,257 20	
WB1M 93599E929	569	U S TREAS NOTES 10YR FUTURES	1 000	Mar 2001	103,508 420		Local		-1,335 33				
		100,000 00			103,508 42		Base		-1,335 33	0 00		-1,335 33	
WB1M 93599E929	570	U S TREAS NOTES 10YR FUTURES	2 000	Mar 2001	206,985 600		Local		-2,701 90				
		200,000 00			206,985 60		Base		-2,701 90	0 00		-2,701 90	
WB1Q 93599E929	575	U S TREAS NOTES 10YR FUTURES	5 000	May 2001	542,960 140		Local		9,438 82				
		500,000 00			542,960 14		Base		9,438 82	0 00		9,438 82	
WB1M 93599E929	575	U S TREAS NOTES 10YR FUTURES	2 000	Apr 2001	212,031 240		Local		890 62				
		200,000 00			212,031 24		Base		890 62	0 00		890 62	
WB1M 93599E929	575	U S TREAS NOTES 10YR FUTURES	-2 000	Apr 2001	-212,031 240		Local		-890 62				
		-200,000 00			-212,031 24		Base		-890 62	0 00		-890 62	
WB1M 93599E929	576	U S TREAS NOTES 10YR FUTURES	6 000	Apr 2001	636,187 490		Local		2,765 62				
		600,000 00			636,187 49		Base		2,765 62	0 00		2,765 62	

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STATE STREET

Securities Administration Department

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gr/Ls	Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
576	CXL	-6 000 Apr 2001	-636,187 490			Local	-633,421 87		-2,765 62		
		-600,000 00	-636 187 49			Base	-633,421 87		-2,765 62	0 00	-2,765 62
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
577		4 000 Apr 2001	424,187 500			Local	422,281 25		1,906 25		
		400,000 00	424,187 50			Base	422,281 25		1,906 25	0 00	1,906 25
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
577	CXL	-4 000 Apr 2001	-424,187 500			Local	-422,281 25		-1,906 25		
		-400,000 00	-424,187 50			Base	-422,281 25		-1,906 25	0 00	-1,906 25
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
578		1 000 Apr 2001	106,078 120			Local	105,570 31		507 81		
		100 000 00	106,078 12			Base	105,570 31		507 81	0 00	507 81
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
578	CXL	-1 000 Apr 2001	-106,078 120			Local	-105,570 31		-507 81		
		-100,000 00	-106,078 12			Base	-105,570 31		-507 81	0 00	-507 81
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
579		1 000 Apr 2001	106,124 990			Local	105,570 31		554 68		
		100,000 00	106,124 99			Base	105,570 31		554 68	0 00	554 68
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
579	CXL	-1 000 Apr 2001	-106,124 990			Local	-105,570 31		-554 68		
		-100,000 00	-106,124 99			Base	-105,570 31		-554 68	0 00	-554 68
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
580		6 000 Apr 2001	636,512 240			Local	633,421 87		3,090 37		
		600,000 00	636,512 24			Base	633,421 87		3,090 37	0 00	3,090 37
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
580	CXL	-6 000 Apr 2001	-636,512 240			Local	-633,421 87		-3,090 37		
		-600,000 00	-636,512 24			Base	-633,421 87		-3,090 37	0 00	-3,090 37

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dta of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex Rate	Base Curr Gn/Ls	Net Base Future Grn/Ls
Lot	Ticker	Notional Pa	Stl Date		Proceeds			Cost	Future Grn/Ls		
WB1M 93599E929	581	U S TREAS NOTES 10YR FUTURES	2 08 May 2001	213,079 350	213,079 35	JUN01	Local	211,531 25	1,548 10	0 00	1,548 10
WB1M 93599E929	582	U S TREAS NOTES 10YR FUTURES	2 00 Apr 2001	212,031 240	212,031 24	JUN01	Local	211,140 62	890 62	0 00	890 62
WB1M 93599E929	582	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	106,508 430	106,508 43	JUN01	Local	105,765 63	742 80	0 00	742 80
WB1M 93599E929	582	U S TREAS NOTES 10YR FUTURES	2 00 Apr 2001	-212,031 240	-212,031 24	JUN01	Local	-211,140 62	-890 62	0 00	-890 62
WB1M 93599E929	583	U S TREAS NOTES 10YR FUTURES	6 00 Apr 2001	636,187 490	636,187 49	JUN01	Local	633,421 87	2,765 62	0 00	2,765 62
WB1M 93599E929	583	U S TREAS NOTES 10YR FUTURES	1 08 May 2001	106,492 810	106,492 81	JUN01	Local	105,765 63	727 18	0 00	727 18
WB1M 93599E929	583	U S TREAS NOTES 10YR FUTURES	6 00 Apr 2001	-636,187 490	-636,187 49	JUN01	Local	-633,421 87	-2,765 62	0 00	-2,765 62
WB1M 93599E929	584	U S TREAS NOTES 10YR FUTURES	4 00 Apr 2001	424,187 500	424,187 50	JUN01	Local	422,281 25	1,906 25	0 00	1 906 25
WB1M 93599E929	584	U S TREAS NOTES 10YR FUTURES	2 08 May 2001	212,735 600	212,735 60	JUN01	Local	211,437 50	1,298 10	0 00	1 298 10

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot			Notional Pa	Stl Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
584	CXL	-4 000 Apr 2001	-424,187 500		Local				-422,281 25		-1,906 25
		-400,000 00	-424,187 50		Base				-422,281 25	0 00	-1,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
585		1 000 Apr 2001	106,078 120		Local				105,570 31		507 81
		100,000 00	106,078 12		Base				105,570 31	0 00	507 81
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
585		1 000 May 2001	106,289 670		Local				105,718 75		570 92
		100,000 00	106,289 67		Base				105,718 75	0 00	570 92
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
585	CXL	-1 000 Apr 2001	-106,078 120		Local				-105,570 31		-507 81
		-100,000 00	-106,078 12		Base				-105,570 31	0 00	-507 81
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
586		1 000 Apr 2001	106,124 990		Local				105,570 31		554 68
		100,000 00	106,124 99		Base				105,570 31	0 00	554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
586	CXL	-1 000 Apr 2001	-106,124 990		Local				-105,570 31		-554 68
		-100,000 00	-106,124 99		Base				-105,570 31	0 00	-554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
587		6 000 Apr 2001	636,512 240		Local				633,421 87		3,090 37
		600,000 00	636,512 24		Base				633,421 87	0 00	3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
587	CXL	-6 000 Apr 2001	-636,512 240		Local				-633,421 87		-3,090 37
		-600,000 00	-636,512 24		Base				-633,421 87	0 00	-3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
589		2 000 Apr 2001	212,031 240		Local				211,140 62		890 62
		200,000 00	212,031 24		Base				211,140 62	0 00	890 62

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STATE STREET
Seeding Institutional Investors Worldwide

Base Currency USD - US DOLLAR											Trd Dis of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
590		6 001 Apr 2001		636,187 490			Local	633,421 87		2,765 62			
		600,000 00		636,187 49			Base	633,421 87		2,765 62	0 00		2,765 62
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
591		4 001 Apr 2001		424,187 500			Local	422,281 25		1,906 25			
		400,000 00		424,187 50			Base	422,281 25		1,906 25	0 00		1,906 25
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
592		1 001 Apr 2001		106,078 120			Local	105,570 31		507 81			
		100,000 00		106,078 12			Base	105,570 31		507 81	0 00		507 81
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
593		3 00 May 2001		319,501 540			Local	316,975 52		2,526 02			
		300,000 00		319,501 54			Base	316,975 52		2,526 02	0 00		2,526 02
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
593		1 001 Apr 2001		106,124 990			Local	105,570 31		554 68			
		100,000 00		106,124 99			Base	105,570 31		554 68	0 00		554 68
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
594		6 001 Apr 2001		636,512 240			Local	633,421 87		3,090 37			
		600,000 00		636,512 24			Base	633,421 87		3,090 37	0 00		3,090 37
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
618		2 00 May 2001		213,156 250			Local	211,437 50		1,718 75			
		200,000 00		213,156 25			Base	211,437 50		1,718 75	0 00		1,718 75
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
619		9 00 May 2001		958,562 520			Local	951,218 76		7,343 76			
		900,000 00		958,562 52			Base	951,218 76		7,343 76	0 00		7,343 76
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES					JUN01						
620		5 00 May 2001		539,119 170			Local	531,843 75		7,275 42			
		500,000 00		539,119 17			Base	531,843 75		7,275 42	0 00		7,275 42

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls	
											Base Curr Gn/Ls	
											Net Base Future Gn/Ls	
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
632		8 06 May 2001	878,340 080		Local			851,335 04		27,005 04		
		800,000 00	878,340 08		Base			851,335 04		27,005 04	0 00	27,005 04
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
647		17 06 May 2001	1,766,517 500		Local			1,777,386 50		-10,869 00		
		1,700,000 00	1,766,517 50		Base			1,777,386 50		-10,869 00	0 00	-10,869 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
651		6 00 May 2001	645,750 010		Local			637,359 38		8,390 63		
		600,000 00	645,750 01		Base			637,359 38		8,390 63	0 00	8,390 63
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
652		4 00 May 2001	421,125 000		Local			420,250 00		875 00		
		400,000 00	421,125 00		Base			420,250 00		875 00	0 00	875 00
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
653		4 00 May 2001	421,586 700		Local			420,562 50		1,024 20		
		400,000 00	421,586 70		Base			420,562 50		1,024 20	0 00	1,024 20
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
654		4 05 Mar 2001	412,283 700		Local			419,375 00		-7,091 30		
		400,000 00	412,283 70		Base			419,375 00		-7,091 30	0 00	-7,091 30
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
655		6 05 Mar 2001	620,113 050		Local			629,062 50		-8,949 45		
		600,000 00	620,113 05		Base			629,062 50		-8,949 45	0 00	-8,949 45
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
656		3 05 Mar 2001	310,009 650		Local			314,531 25		-4,521 60		
		300,000 00	310,009 65		Base			314,531 25		-4,521 60	0 00	-4,521 60
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01							
674		2 00 May 2001	204,004 110		Local			206,835 75		-2,831 64		
		200,000 00	204,004 11		Base			206,835 75		-2,831 64	0 00	-2,831 64

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Notional	Trd Date	Notional	Cost	Future Gn/Ls		
Ticker									
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
680	4 06 Mar 2001	411,471 200	Local		419,375 00		-7,903 80		
	400,000 00	411,471 20	Base		419,375 00		-7,903 80	0 00	-7,903 80
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
681	1 06 Mar 2001	102,883 420	Local		104,843 75		-1,960 33		
	100,000 00	102,883 42	Base		104,843 75		-1,960 33	0 00	-1,960 33
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
682	3 06 Mar 2001	308,744 020	Local		314,531 25		-5,787 23		
	300,000 00	308,744 02	Base		314,531 25		-5,787 23	0 00	-5,787 23
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
683	1 06 Mar 2001	103,586 550	Local		104,843 75		-1,257 20		
	100,000 00	103,586 55	Base		104,843 75		-1,257 20	0 00	-1,257 20
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
683	1 06 Mar 2001	-103,586 550	Local		-104,843 75		1,257 20		
	-100,000 00	-103,586 55	Base		-104,843 75		1,257 20	0 00	1,257 20
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
709	4 007 Apr 2001	426,846 200	Local		422,281 25		4,564 95		
	400,000 00	426,846 20	Base		422,281 25		4,564 95	0 00	4,564 95
WB1Q 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
720	33 08 May 2001	3,457,513 220	Local		3,430,431 97		27,081 25		
	3,300,000 00	3,457,513 22	Base		3,430,431 97		27,081 25	0 00	27,081 25
WB1Q 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
720	33 08 May 2001	-3,457,513 220	Local		-3,430,431 97		-27,081 25		
	-3,300,000 00	-3,457,513 22	Base		-3,430,431 97		-27,081 25	0 00	-27,081 25
WB1M 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01							
738	1 06 Mar 2001	102,930 300	Local		104,843 75		-1,913 45		
	100,000 00	102,930 30	Base		104,843 75		-1,913 45	0 00	-1,913 45

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January 01, 2001 to December 31, 2001

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trlds	
Lot			Notional Pa	Std Date	Proceeds		Cost	Future Gn/Ls		
Ticker								Future Gn/Ls	Net Base Future Gn/Ls	
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
743		33 08 May 2001	3,457,501 220		Local		3,430,431 97	27,069 25		
		3,300,000 00	3,457,501 22		Base		3,430,431 97	27,069 25	27,069 25	
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
744		7 08 May 2001	721,951 420		Local		721,453 25	498 17		
		700,000 00	721,951 42		Base		721,453 25	498 17	498 17	
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
744		CXL -7 08 May 2001	-721,951 420		Local		-721,453 25	-498 17		
		-700,000 00	-721,951 42		Base		-721,453 25	-498 17	-498 17	
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
749		7 08 May 2001	721,951 420		Local		721,453 25	498 17		
		700,000 00	721,951 42		Base		721,453 25	498 17	498 17	
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
760		12 08 May 2001	1,311,945 120		Local		1,277,002 56	34,942 56		
		1,200,000 00	1,311,945 12		Base		1,277,002 56	34,942 56	34,942 56	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
763		2 08 Mar 2001	206,298 100		Local		209,687 50	-3,389 40		
		200,000 00	206,298 10		Base		209,687 50	-3,389 40	-3,389 40	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
764		1 08 Mar 2001	103,180 300		Local		104,843 75	-1,663 45		
		100,000 00	103,180 30		Base		104,843 75	-1,663 45	-1,663 45	
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
767		1 08 May 2001	106,992 800		Local		105,031 25	1,961 55		
		100,000 00	106,992 80		Base		105,031 25	1,961 55	1,961 55	
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01				
772		8 03 Jun 2001	868,225 080		Local		851,335 04	16,890 04		
		800,000 00	868,225 08		Base		851,335 04	16,890 04	16,890 04	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

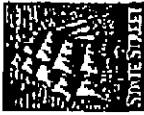
Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
772	CXL	-8 Jun 2001	-868,225 080			-851,335 04	-16,890 04	-16,890 04	0 00	-16,890 04
		-800,000 00	-868,225 08			-851,335 04	-16,890 04	-16,890 04		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
774		8 Jun 2001	868,590 080			851,335 04	17,255 04	17,255 04	0 00	17,255 04
		800,000 00	868,590 08			851,335 04	17,255 04	17,255 04		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
781		7 Jun 2001	761,145 070			744,918 16	16,226 91	16,226 91	0 00	16,226 91
		700,000 00	761,145 07			744,918 16	16,226 91	16,226 91		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
781	CXL	-7 Jun 2001	-761,145 070			-744,918 16	-16,226 91	-16,226 91	0 00	-16,226 91
		-700,000 00	-761,145 07			-744,918 16	-16,226 91	-16,226 91		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
783		7 Jun 2001	761,145 070			744,918 16	16,226 91	16,226 91	0 00	16,226 91
		700,000 00	761,145 07			744,918 16	16,226 91	16,226 91		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
783	CXL	-7 Jun 2001	-761,145 070			-744,918 16	-16,226 91	-16,226 91	0 00	-16,226 91
		-700,000 00	-761,145 07			-744,918 16	-16,226 91	-16,226 91		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
785		7 Jun 2001	761,145 070			744,918 16	16,226 91	16,226 91	0 00	16,226 91
		700,000 00	761,145 07			744,918 16	16,226 91	16,226 91		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
791		1 Mar 2001	103,305 300			104,843 75	-1,538 45	-1,538 45	0 00	-1,538 45
		100,000 00	103,305 30			104,843 75	-1,538 45	-1,538 45		
WB1H 93599E929	U S TREAS NOTES 10YR FUTURES									
799		2 May 2001	213,829 350			210,062 50	3,766 85	3,766 85	0 00	3,766 85
		200,000 00	213,829 35			210,062 50	3,766 85	3,766 85		

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR												Security Description		Close Ex. Rate		Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description					Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date															
WB1M	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01												
799		CXL	-2 08 May 2001	-213,829 350	Local													
		-200,000 00		-213,829 35	Base											0 00	-3,766 85	
93599E929 Total							114,002,407 63	Local		113,628,873 47		373,534 16				0 00	373,534 16	
					Base		114,002,407 63			113,628,873 47		373,534 16						
WB1F	93599P999	U S TREAS BONDS FUTURES				MAR01												
02		1 03 Feb 2001	102,644 250	Local														
		100,000 00		102,644 25	Base											0 00	-289 25	
WB1F	93599P999	U S TREAS BONDS FUTURES				MAR01												
052		2 08 Feb 2001	203,413 500	Local														
		200,000 00		203,413 50	Base											0 00	-2,453 50	
WB1F	93599P999	U S TREAS BONDS FUTURES				MAR01												
058		5 07 Feb 2001	502,908 750	Local														
		500,000 00		502,908 75	Base											0 00	-11,758 75	
WB1F	93599P999	U S TREAS BONDS FUTURES				MAR01												
065		4 03 Mar 2001	403,452 000	Local														
		400,000 00		403,452 00	Base											0 00	-8,282 00	
WB1Q	93599P999	U S TREAS BONDS FUTURES				MAR01												
156		8 09 Mar 2001	839,154 000	Local														
		800,000 00		839,154 00	Base											0 00	-3,564 00	
WB1M	93599P999	U S TREAS BONDS FUTURES				MAR01												
234		2 03 Jan 2001	206,548 100	Local														
		200,000 00		206,548 10	Base											0 00	-733 15	
WB1M	93599P999	U S TREAS BONDS FUTURES				MAR01												
342		1 03 Feb 2001	103,117 800	Local														
		100,000 00		103,117 80	Base											0 00	-788 45	

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex. Rate Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls	Net Base Future Gn/Ls
WB1M 407	93599P999	U S TREAS BONDS FUTURES	1 000 Jan 2001	106,711 550	MAR01 Local	105,937 50	774 05	774 05	0 00	774 05
			100,000 00	106,711 55	Base	105,937 50				
WB1M 495	93599P999	U S TREAS BONDS FUTURES	1 000 Jan 2001	106,992 800	MAR01 Local	105,406 25	1,586 55	1,586 55	0 00	1,586 55
			100,000 00	106,992 80	Base	105,406 25				
WB1Q 552	93599P999	U S TREAS BONDS FUTURES	2 000 Feb 2001	206,180 500	MAR01 Local	208,031 75	-1,851 25	-1,851 25	0 00	-1,851 25
			200,000 00	206,180 50	Base	208,031 75				
WB1M 643	93599P999	U S TREAS BONDS FUTURES	1 000 Feb 2001	106,524 050	MAR01 Local	105,125 00	1,399 05	1,399 05	0 00	1,399 05
			100,000 00	106,524 05	Base	105,125 00				
WB1M 709	93599P999	U S TREAS BONDS FUTURES	1 000 Feb 2001	106,305 300	MAR01 Local	104,718 75	1,586 55	1,586 55	0 00	1,586 55
			100,000 00	106,305 30	Base	104,718 75				
WB1F 751	93599P999	U S TREAS BONDS FUTURES	2 000 Feb 2001	204,226 000	MAR01 Local	205,867 00	-1,641 00	-1,641 00	0 00	-1,641 00
			200,000 00	204,226 00	Base	205,867 00				
WB1F 764	93599P999	U S TREAS BONDS FUTURES	2 000 Feb 2001	204,101 000	MAR01 Local	205,867 00	-1,766 00	-1,766 00	0 00	-1,766 00
			200,000 00	204,101 00	Base	205,867 00				
WB1M 794	93599P999	U S TREAS BONDS FUTURES	1 000 Feb 2001	103,399 050	MAR01 Local	103,625 00	-225 95	-225 95	0 00	-225 95
			100,000 00	103,399 05	Base	103,625 00				
93599P999 Total				3,505,678 65	Local	3,533,685 75	-28,007 10	-28,007 10	0 00	-28,007 10
				3,505,678 65	Base	3,533,685 75				

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gv/Ls		Base Curr Gv/Ls		Trd Dts of Ong Trds Net Base Future Gv/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds								
Lot	Ticker	Notional Pa	Stl Date										
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
081		42 08 Feb 2001	8,369,118 740	Local		8,484,309 37		-115,190 63		0 00		-115,190 63	
		8 400,000 00	8,369,118 74	Base		8,484,309 37		-115,190 63					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
082		7 08 Feb 2001	1,425,631 570	Local		1,429,671 87		-4,040 30		0 00		-4,040 30	
		1,400,000 00	1,425,631 57	Base		1,429,671 87		-4,040 30					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
104		1 08 Jan 2001	198,445 930	Local		201,218 75		-2,772 82		0 00		-2,772 82	
		200,000 00	198,445 93	Base		201,218 75		-2,772 82					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
129		1 08 Jan 2001	198,461 550	Local		201,218 75		-2,757 20		0 00		-2,757 20	
		200,000 00	198,461 55	Base		201,218 75		-2,757 20					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
257		1 08 Feb 2001	197,649 050	Local		201,218 75		-3,569 70		0 00		-3,569 70	
		200,000 00	197,649 05	Base		201,218 75		-3,569 70					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
351		1 08 Feb 2001	198,274 050	Local		201,218 75		-2,944 70		0 00		-2,944 70	
		200,000 00	198,274 05	Base		201,218 75		-2,944 70					
WB1F	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
381		50 08 Jan 2001	9,854,870 000	Local		10,035,738 00		-180,868 00		0 00		-180,868 00	
		10,000,000 00	9,854,870 00	Base		10,035,738 00		-180,868 00					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
426		1 08 Feb 2001	198,320 930	Local		201,218 75		-2,897 82		0 00		-2,897 82	
		200,000 00	198,320 93	Base		201,218 75		-2,897 82					
WB1M	93599U998	U S TREAS NOTES 2YR FUTURES		MAR01									
497		1 08 Jan 2001	198,117 800	Local		201,218 75		-3,100 95		0 00		-3,100 95	
		200,000 00	198,117 80	Base		201,218 75		-3,100 95					

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex. Rate Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls	Net Base Future Gn/Ls
WB1M 93599U998	604	U S TREAS NOTES 2YR FUTURES	1 06 Feb 2001	198,383 430	MAR01 Local	201,218 75	-2,835 32	-2,835 32	0 00	-2,835 32
		200,000 00		198,383 43	Base	201,218 75	-2,835 32	-2,835 32		
WB1M 93599U998	643	U S TREAS NOTES 2YR FUTURES	1 07 Jan 2001	198,242 800	MAR01 Local	201,218 75	-2,975 95	-2,975 95	0 00	-2,975 95
		200,000 00		198,242 80	Base	201,218 75	-2,975 95	-2,975 95		
WB1M 93599U998	652	U S TREAS NOTES 2YR FUTURES	1 03 Feb 2001	198,305 300	MAR01 Local	201,218 75	-2,913 45	-2,913 45	0 00	-2 913 45
		200,000 00		198,305 30	Base	201,218 75	-2,913 45	-2,913 45		
WB1M 93599U998	706	U S TREAS NOTES 2YR FUTURES	1 02 Feb 2001	198,055 300	MAR01 Local	201,218 75	-3,163 45	-3,163 45	0 00	-3,163 45
		200,000 00		198,055 30	Base	201,218 75	-3,163 45	-3,163 45		
WB1M 93599U998	707	U S TREAS NOTES 2YR FUTURES	1 02 Feb 2001	197,992 800	MAR01 Local	201,218 75	-3,225 95	-3,225 95	0 00	-3,225 95
		200,000 00		197,992 80	Base	201,218 75	-3,225 95	-3,225 95		
WB1M 93599U998	716	U S TREAS NOTES 2YR FUTURES	2 03 Jan 2001	395,985 600	MAR01 Local	402,437 50	-6,451 90	-6,451 90	0 00	-6,451 90
		400,000 00		395,985 60	Base	402,437 50	-6,451 90	-6,451 90		
WB1F 93599U998	760	U S TREAS NOTES 2YR FUTURES	4 03 Feb 2001	789,202 080	MAR01 Local	802,859 04	-13,656 96	-13,656 96	0 00	-13,656 96
		800,000 00		789,202 08	Base	802,859 04	-13,656 96	-13,656 96		
WB1F 93599U998	779	U S TREAS NOTES 2YR FUTURES	54 02 Feb 2001	10,657,449 360	MAR01 Local	10,840,315 68	-182,866 32	-182,866 32	0 00	-182,866 32
		10,800,000 00		10,657,449 36	Base	10,840,315 68	-182,866 32	-182,866 32		
WB1F 93599U998	797	U S TREAS NOTES 2YR FUTURES	86 03 Feb 2001	17,104,718 600	MAR01 Local	17,343,343 80	-238,625 20	-238,625 20	0 00	-238,625 20
		17,200,000 00		17,104,718 60	Base	17,343,343 80	-238,625 20	-238,625 20		

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Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts		Trd Date	Notional	Security Description		Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date		Proceeds					Future Grn/Ls	Net Base Future Grn/Ls
Ticker											Future Grn/Ls	Base Curr Grn/Ls
93599U998	Total					50,777,224 89	Local		51,552,081 51		-774,856 62	
						50,777,224 89	Base		51,552,081 51		-774,856 62	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
088		17 08 Aug 2001	1,666,502 600				Local		1,729,531 25		-63,028 65	
		1,700,000 00	1,666,502 60				Base		1,729,531 25		-63,028 65	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
089		6 08 Aug 2001	613,081 800				Local		623,718 75		-10,636 95	
		600,000 00	613,081 80				Base		623,718 75		-10,636 95	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
212		1 006 Jul 2001	97,539 680				Local		98,898 44		-1,358 76	
		100,000 00	97,539 68				Base		98,898 44		-1,358 76	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
220		1 102 Aug 2001	97,555 300				Local		100,406 25		-2,850 95	
		100,000 00	97,555 30				Base		100,406 25		-2,850 95	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
281		5 009 Jul 2001	487,557 750				Local		495,906 25		-8,348 50	
		500,000 00	487,557 75				Base		495,906 25		-8,348 50	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
282		1 009 Jul 2001	101,930 300				Local		101,031 25		899 05	
		100,000 00	101,930 30				Base		101,031 25		899 05	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
282		-1 009 Jul 2001	-101,930 300				Local		-101,031 25		-899 05	
		-100,000 00	-101,930 30				Base		-101,031 25		-899 05	0 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01					
283		1 009 Jul 2001	101,242 800				Local		101,031 25		211 55	
		100,000 00	101,242 80				Base		101,031 25		211 55	0 00
											-899 05	211 55

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1F 93599X943	357	U S TREAS BONDS FUTURES	3 00 Aug 2001	284,284 320			SEP01 Local	299,554 41		-15,270 09	
			300,000 00	284,284 32			Base	299,554 41		-15,270 09	0 00
WB1F 93599X943	366	U S TREAS BONDS FUTURES	15 00 Aug 2001	1,420,704 030			SEP01 Local	1,498,116 39		-77,412 36	
			1,500,000 00	1,420,704 03			Base	1,498,116 39		-77,412 36	0 00
WB1F 93599X943	388	U S TREAS BONDS FUTURES	9 00 Aug 2001	930,975 320			SEP01 Local	938,005 66		-7,030 34	
			900,000 00	930,975 32			Base	938,005 66		-7,030 34	0 00
WB1F 93599X943	402	U S TREAS BONDS FUTURES	15 00 Aug 2001	1,543,188 040			SEP01 Local	1,563,342 77		-20,154 73	
			1,500,000 00	1,543,188 04			Base	1,563,342 77		-20,154 73	0 00
WB1M 93599X943	418	U S TREAS BONDS FUTURES	1 00 Jul 2001	101,211 550			SEP01 Local	101,312 50		-100 95	
			100,000 00	101,211 55			Base	101,312 50		-100 95	0 00
WB1Q 93599X943	427	U S TREAS BONDS FUTURES	12 00 Jun 2001	1,228,656 000			SEP01 Local	1,226,295 75		2,360 25	
			1,200,000 00	1,228,656 00			Base	1,226,295 75		2,360 25	0 00
WB1F 93599X943	431	U S TREAS BONDS FUTURES	16 00 Sep 2001	1,638,567 220			SEP01 Local	1,667,565 61		-28,998 39	
			1,600,000 00	1,638,567 22			Base	1,667,565 61		-28,998 39	0 00
WB1F 93599X943	448	U S TREAS BONDS FUTURES	17 00 Sep 2001	1,762,227 690			SEP01 Local	1,771,788 47		-9,560 78	
			1,700,000 00	1,762,227 69			Base	1,771,788 47		-9,560 78	0 00
WB1M 93599X943	496	U S TREAS BONDS FUTURES	1 00 Jul 2001	98,492 800			SEP01 Local	100,406 25		-1,913 45	
			100,000 00	98,492 80			Base	100,406 25		-1,913 45	0 00

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Std Date						Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1F	93599X943	U S TREAS BONDS FUTURES					SEP01				
497		10 000 Jun 2001	962,661 260				Local	992,756 88		-30,095 62	
		1,000,000 00	962,661 26				Base	992,756 88		-30,095 62	-30,095 62
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01				
536		1 000 Aug 2001	96,906 250				Local	100,406 25		-3,500 00	
		100,000 00	96,906 25				Base	100,406 25		-3,500 00	-3,500 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01				
664		3 000 Jun 2001	290,109 370				Local	296,695 31		-6,585 94	
		300,000 00	290,109 37				Base	296,695 31		-6,585 94	-6,585 94
WB1Q	93599X943	U S TREAS BONDS FUTURES					SEP01				
718		6 000 Jul 2001	613,053 000				Local	616,101 00		-3,048 00	
		600,000 00	613,053 00				Base	616,101 00		-3,048 00	-3,048 00
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01				
732		1 000 Aug 2001	96,048 100				Local	100,406 25		-4,358 15	
		100,000 00	96 048 10				Base	100,406 25		-4,358 15	-4,358 15
WB1Q	93599X943	U S TREAS BONDS FUTURES					SEP01				
734		6 000 Jul 2001	610,913 210				Local	614,458 56		-3,545 35	
		600,000 00	610,913 21				Base	614,458 56		-3,545 35	-3,545 35
WB1Q	93599X943	U S TREAS BONDS FUTURES					SEP01				
735		6 000 Jul 2001	607,334 260				Local	612,679 13		-5,344 87	
		600,000 00	607,334 26				Base	612,679 13		-5,344 87	-5,344 87
WB1Q	93599X943	U S TREAS BONDS FUTURES					SEP01				
736		7 000 Jul 2001	710,024 000				Local	715,424 50		-5,400 50	
		700,000 00	710,024 00				Base	715,424 50		-5,400 50	-5,400 50
WB1M	93599X943	U S TREAS BONDS FUTURES					SEP01				
740		2 002 Jul 2001	193,906 240				Local	197,796 87		-3,890 63	
		200,000 00	193,906 24				Base	197,796 87		-3,890 63	-3,890 63

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sell Date	Proceeds						
WB1Q	93599X943	U S TREAS BONDS FUTURES	2 087 Jul 2001	200,811 950	SEP01	203,650 12	-2,838 17	-2,838 17	0 00	-2,838 17
740			200,000 00	200,811 95	Local	203,650 12	-2,838 17	-2,838 17		
WB1M	93599X943	U S TREAS BONDS FUTURES	1 007 Jun 2001	97,414 680	SEP01	98,898 44	-1,483 76	-1,483 76	0 00	-1,483 76
779			100,000 00	97,414 68	Local	98,898 44	-1,483 76	-1,483 76		
					Base					
	93599X943	Total		16,550,969 22	Local	16,865,153 31	-314,184 09	-314,184 09	0 00	-314,184 09
				16,550,969 22	Base	16,865,153 31	-314,184 09	-314,184 09		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	1 086 Jul 2001	101,430 310	SEP01	103,296 88	-1,866 57	-1,866 57	0 00	-1,866 57
02			100,000 00	101,430 31	Local	103,296 88	-1,866 57	-1,866 57		
					Base					
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	2 086 Jul 2001	202,798 100	SEP01	206,593 75	-3,795 65	-3,795 65	0 00	-3,795 65
03			200,000 00	202,798 10	Local	206,593 75	-3,795 65	-3,795 65		
					Base					
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	1 08 Aug 2001	100,008 420	SEP01	103,250 00	-3,241 58	-3,241 58	0 00	-3,241 58
025			100,000 00	100,008 42	Local	103,250 00	-3,241 58	-3,241 58		
					Base					
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	3 002 Jun 2001	304,781 250	SEP01	308,062 50	-3,281 25	-3,281 25	0 00	-3,281 25
033			300,000 00	304,781 25	Local	308,062 50	-3,281 25	-3,281 25		
					Base					
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	10 00 Aug 2001	999,533 860	SEP01	1,032,640 63	-33,106 77	-33,106 77	0 00	-33,106 77
034			1,000,000 00	999,533 86	Local	1,032,640 63	-33,106 77	-33,106 77		
					Base					
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	5 002 Jun 2001	507,890 620	SEP01	513,437 50	-5,548 88	-5,548 88	0 00	-5,548 88
034			500,000 00	507,890 62	Local	513,437 50	-5,548 88	-5,548 88		
					Base					

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future G/Ls
Lot	Ticker	Notional Pa	Std Date								Future G/Ls
										Base Curr G/Ls	Net Base Future G/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
035		13 02 Jun 2001	1,320,312 500	Local	1,334,937 50					-14,625 00	
		1,300,000 00	1,320,312 50	Base	1,334,937 50					-14,625 00	-14,625 00
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
035		7 00 Aug 2001	700,046 870	Local	722,937 50					-22,890 63	
		700,000 00	700,046 87	Base	722,937 50					-22,890 63	-22,890 63
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
036		6 02 Jun 2001	609,093 750	Local	616,125 00					-7,031 25	
		600,000 00	609,093 75	Base	616,125 00					-7,031 25	-7,031 25
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
037		3 02 Jun 2001	304,453 120	Local	308,062 50					-3,609 38	
		300,000 00	304,453 12	Base	308,062 50					-3,609 38	-3,609 38
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
038		5 02 Jun 2001	506,963 220	Local	513,437 50					-6,474 28	
		500,000 00	506,963 22	Base	513,437 50					-6,474 28	-6,474 28
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
041		1 087 Jul 2001	101,008 430	Local	103,296 88					-2,288 45	
		100,000 00	101,008 43	Base	103,296 88					-2,288 45	-2,288 45
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
048		3 00 Sep 2001	290,142 500	Local	309,422 50					-19,280 00	
		300,000 00	290,142 50	Base	309,422 50					-19,280 00	-19,280 00
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
083		1 08 Aug 2001	99,445 920	Local	103,312 50					-3,866 58	
		100,000 00	99,445 92	Base	103,312 50					-3,866 58	-3,866 58
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
084		183 08 Aug 2001	18,758,776 260	Local	19,170,546 93					-411,770 67	
		18,300,000 00	18,758,776 26	Base	19,170,546 93					-411,770 67	-411,770 67

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dte of Orig Trade	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot			Notional Pa	Std Date	Proceeds	Cost			
Ticker									
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
085		25 08 Aug 2001 2,604,038 770	Local			2,641,562 51	-37,523 74		
		2,500,000 00 2,604,038 77	Base			2,641,562 51	-37,523 74	0 00	-37,523 74
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
100		7 02 Jun 2001 710,500 000	Local			718,812 50	-8,312 50		
		700,000 00 710,500 00	Base			718,812 50	-8,312 50	0 00	-8,312 50
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
112		136 09 Aug 2001 14,354,373 800	Local			14,384,608 90	-30,235 10		
		13,600,000 00 14,354,373 80	Base			14,384,608 90	-30,235 10	0 00	-30,235 10
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
112		CXL -136 09 Aug 2001 -14,354,373 800	Local			-14,384,608 90	30,235 10		
		-13,600,000 00 -14,354,373 80	Base			-14,384,608 90	30,235 10	0 00	30,235 10
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
116		136 09 Aug 2001 14,354,373 800	Local			14,384,608 90	-30,235 10		
		13,600,000 00 14,354,373 80	Base			14,384,608 90	-30,235 10	0 00	-30,235 10
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
131		3 005 Jul 2001 303,728 400	Local			306,398 44	-2,670 04		
		300,000 00 303,728 40	Base			306,398 44	-2,670 04	0 00	-2,670 04
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
132		6 005 Jul 2001 607,363 040	Local			612,796 87	-5,433 83		
		600,000 00 607,363 04	Base			612,796 87	-5,433 83	0 00	-5,433 83
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
133		1 005 Jul 2001 101,180 290	Local			102,132 81	-952 52		
		100,000 00 101,180 29	Base			102,132 81	-952 52	0 00	-952 52
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
142		4 00 Jun 2001 406,937 500	Local			410,750 00	-3,812 50		
		400,000 00 406,937 50	Base			410,750 00	-3,812 50	0 00	-3,812 50

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STATE STREET
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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Tricker	Notional Pa	Stl Date								
WB1M 143	93599X950	U S TREAS NOTES 10YR FUTURES	1 03 Jun 2001	101,546 880	102,687 50		Local	-1,140 62			
		100,000 00		101,546 88	102,687 50		Base	-1,140 62	0 00		-1,140 62
WB1M 144	93599X950	U S TREAS NOTES 10YR FUTURES	3 03 Jun 2001	304,921 870	308,062 50		Local	-3,140 63			
		300,000 00		304,921 87	308,062 50		Base	-3,140 63	0 00		-3,140 63
WB1M 145	93599X950	U S TREAS NOTES 10YR FUTURES	3 03 Jun 2001	304,968 750	308,062 50		Local	-3,093 75			
		300,000 00		304,968 75	308,062 50		Base	-3,093 75	0 00		-3,093 75
WB1M 146	93599X950	U S TREAS NOTES 10YR FUTURES	3 03 Jun 2001	305,093 760	308,078 13		Local	-2,984 37			
		300,000 00		305,093 76	308,078 13		Base	-2,984 37	0 00		-2,984 37
WB1M 147	93599X950	U S TREAS NOTES 10YR FUTURES	6 03 Jun 2001	604,078 120	613,007 81		Local	-8,929 69			
		600,000 00		604,078 12	613,007 81		Base	-8,929 69	0 00		-8,929 69
WB1M 148	93599X950	U S TREAS NOTES 10YR FUTURES	2 03 Jun 2001	201,031 250	204,125 00		Local	-3,093 75			
		200,000 00		201,031 25	204,125 00		Base	-3,093 75	0 00		-3,093 75
WB1M 149	93599X950	U S TREAS NOTES 10YR FUTURES	3 03 Jun 2001	301,593 750	306,187 50		Local	-4,593 75			
		300,000 00		301,593 75	306,187 50		Base	-4,593 75	0 00		-4,593 75
WB1M 150	93599X950	U S TREAS NOTES 10YR FUTURES	2 03 Jun 2001	200,711 850	204,125 00		Local	-3,413 15			
		200,000 00		200,711 85	204,125 00		Base	-3,413 15	0 00		-3,413 15
WB1Q 156	93599X950	U S TREAS NOTES 10YR FUTURES	10 02 Aug 2001	1,056,130 000	1,061,053 75		Local	-4,923 75			
		1,000,000 00		1,056,130 00	1,061,053 75		Base	-4,923 75	0 00		-4,923 75

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate Future Gv/Ls	Base Curr Gv/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional				Net Base Future Gv/Ls	Net Base Future Gv/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1Q 93599X950	165	U S TREAS NOTES 10YR FUTURES	25 00 Aug 2001	2,639,543 740	Local	2,652,634 37	-13,090 63	0 00	-13,090 63	
				2,639,543 74	Base	2,652,634 37	-13,090 63			
WB1Q 93599X950	166	U S TREAS NOTES 10YR FUTURES	-25 00 Aug 2001	-2,639,543 740	Local	-2,652,634 37	13,090 63	0 00	13,090 63	
		CXL		-2,639,543 74	Base	-2,652,634 37	13,090 63			
WB1Q 93599X950	167	U S TREAS NOTES 10YR FUTURES	25 00 Aug 2001	2,639,543 740	Local	2,652,634 37	-13,090 63	0 00	-13,090 63	
				2,639,543 74	Base	2,652,634 37	-13,090 63			
WB1Q 93599X950	172	U S TREAS NOTES 10YR FUTURES	45 00 Aug 2001	4,754,351 710	Local	4,774,741 88	-20,390 17	0 00	-20,390 17	
				4,754,351 71	Base	4,774,741 88	-20,390 17			
WB1M 93599X950	196	U S TREAS NOTES 10YR FUTURES	12 00 Jun 2001	1,199,351 100	Local	1,224,750 00	-25,398 90	0 00	-25,398 90	
				1,199,351 10	Base	1,224,750 00	-25,398 90			
WB1M 93599X950	197	U S TREAS NOTES 10YR FUTURES	11 00 Jun 2001	1,099,233 300	Local	1,122,687 50	-23,454 20	0 00	-23,454 20	
				1,099,233 30	Base	1,122,687 50	-23,454 20			
WB1M 93599X950	198	U S TREAS NOTES 10YR FUTURES	1 00 Jun 2001	99,914 670	Local	102,062 50	-2,147 83	0 00	-2,147 83	
				99,914 67	Base	102,062 50	-2,147 83			
WB1M 93599X950	199	U S TREAS NOTES 10YR FUTURES	1 00 Jun 2001	99,899 050	Local	102,062 50	-2,163 45	0 00	-2,163 45	
				99,899 05	Base	102,062 50	-2,163 45			
WB1M 93599X950	200	U S TREAS NOTES 10YR FUTURES	4 00 Jun 2001	399,596 200	Local	408,250 00	-8,653 80	0 00	-8,653 80	
				399,596 20	Base	408,250 00	-8,653 80			

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
201		5 00 Jun 2001	499,807 750	Local	510,312 50					-10,504 75	
		500,000 00	499,807 75	Base	510,312 50					-10,504 75	0 00
											-10,504 75
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
203		43 00 Sep 2001	4 490,296 490	Local	4,562,531 12					-72,234 63	
		4,300,000 00	4 490,296 49	Base	4,562,531 12					-72,234 63	0 00
											-72,234 63
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
206		2 006 Jul 2001	201,798 090	Local	204,265 62					-2,467 53	
		200,000 00	201,798 09	Base	204,265 62					-2,467 53	0 00
											-2,467 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
207		3 006 Jul 2001	302,603 400	Local	306,398 44					-3,795 04	
		300,000 00	302,603 40	Base	306,398 44					-3,795 04	0 00
											-3,795 04
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
208		17 006 Jul 2001	1,714,486 950	Local	1,736,257 80					-21,770 85	
		1,700,000 00	1,714,486 95	Base	1,736,257 80					-21,770 85	0 00
											-21,770 85
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
209		6 006 Jul 2001	605,081 790	Local	612,828 12					-7,746 33	
		600,000 00	605,081 79	Base	612,828 12					-7,746 33	0 00
											-7,746 33
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
210		23 006 Jul 2001	2 318,521 910	Local	2,349,234 38					-30,712 47	
		2,300,000 00	2 318,521 91	Base	2,349,234 38					-30,712 47	0 00
											-30,712 47
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
254		3 005 Jun 2001	299,906 250	Local	306,187 50					-6,281 25	
		300,000 00	299,906 25	Base	306,187 50					-6,281 25	0 00
											-6,281 25
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
255		8 005 Jun 2001	799,625 000	Local	816,500 00					-16,875 00	
		800,000 00	799,625 00	Base	816,500 00					-16,875 00	0 00
											-16,875 00

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Base Currency USD - US DOLLAR													
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Ticker	Notional Pa	Stl Date	Pa	Stl Date	Pa					Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
256		7 05 Jun 2001	699,562 500		Local			714,437 50			-14,875 00		
		700,000 00	699,562 50		Base			714,437 50			-14,875 00	0 00	-14,875 00
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
257		14 05 Jun 2001	1,398,906 250		Local			1,428,875 00			-29,968 75		
		1,400,000 00	1,398,906 25		Base			1,428,875 00			-29,968 75	0 00	-29,968 75
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
258		7 05 Jun 2001	699,765 630		Local			714,648 44			-14,882 81		
		700,000 00	699,765 63		Base			714,648 44			-14,882 81	0 00	-14,882 81
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
259		8 05 Jun 2001	800,250 000		Local			817,062 50			-16,812 50		
		800,000 00	800,250 00		Base			817,062 50			-16,812 50	0 00	-16,812 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
260		1 05 Jun 2001	100,015 620		Local			102,132 81			-2,117 19		
		100,000 00	100,015 62		Base			102,132 81			-2,117 19	0 00	-2,117 19
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
261		5 05 Jun 2001	500,078 120		Local			510,664 06			-10,585 94		
		500,000 00	500,078 12		Base			510,664 06			-10,585 94	0 00	-10,585 94
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
262		3 05 Jun 2001	299,596 800		Local			306,398 44			-6,801 64		
		300,000 00	299,596 80		Base			306,398 44			-6,801 64	0 00	-6,801 64
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
263		5 009 Jul 2001	504,573 360		Local			510,703 12			-6,129 76		
		500,000 00	504,573 36		Base			510,703 12			-6,129 76	0 00	-6,129 76
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01						
263		-5 009 Jul 2001	-504,573 360		Local			-510,703 12			6,129 76		
	CXL	-500,000 00	-504,573 36		Base			-510,703 12			6,129 76	0 00	6,129 76

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date								Future Gr/Ls	Net Base Future Gr/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
264		7 009 Jul 2001	705,199 610	Local				714,984 38			-9,784 77	
		700,000 00	705,199 61	Base				714,984 38		0 00	-9,784 77	-9,784 77
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
264		CXL -7 009 Jul 2001	-705,199 610	Local				-714,984 38			9,784 77	
		-700,000 00	-705,199 61	Base				-714,984 38		0 00	9,784 77	9,784 77
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
265		5 009 Jul 2001	504,026 510	Local				510,703 13			-6,676 62	
		500,000 00	504,026 51	Base				510,703 13		0 00	-6,676 62	-6,676 62
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
265		CXL -5 009 Jul 2001	-504,026 510	Local				-510,703 13			6,676 62	
		-500,000 00	-504,026 51	Base				-510,703 13		0 00	6,676 62	6,676 62
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
266		11 009 Jul 2001	1,109,030 160	Local				1,123,546 87			-14,516 71	
		1,100,000 00	1,109,030 16	Base				1,123,546 87		0 00	-14,516 71	-14,516 71
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
266		CXL -11 009 Jul 2001	-1,109,030 160	Local				-1,123,546 87			14,516 71	
		-1,100,000 00	-1,109,030 16	Base				-1,123,546 87		0 00	14,516 71	14,516 71
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
267		2 009 Jul 2001	201,704 350	Local				204,281 25			-2,576 90	
		200,000 00	201,704 35	Base				204,281 25		0 00	-2,576 90	-2,576 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
267		CXL -2 009 Jul 2001	-201,704 350	Local				-204,281 25			2,576 90	
		-200,000 00	-201,704 35	Base				-204,281 25		0 00	2,576 90	2,576 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01									
268		3 009 Jul 2001	302,603 410	Local				306,421 88			-3,818 47	
		300,000 00	302,603 41	Base				306,421 88		0 00	-3,818 47	-3,818 47

Realized Gain/Loss - Futures Contracts

Composite

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Statement of

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M 93599X950	268	U S TREAS NOTES 10YR FUTURES					SEP01				
		CXL	-3 009 Jul 2001	-302,603 410			Local	-306,421 88		3,818 47	
							Base	-306,421 88		3,818 47	3,818 47
WB1M 93599X950	269	U S TREAS NOTES 10YR FUTURES					SEP01				
			5 009 Jul 2001	504,495 240			Local	510,703 12		-6,207 88	
							Base	510,703 12		-6,207 88	-6,207 88
WB1M 93599X950	269	U S TREAS NOTES 10YR FUTURES					SEP01				
		CXL	-5 009 Jul 2001	-504,495 240			Local	-510,703 12		6,207 88	
							Base	-510,703 12		6,207 88	6,207 88
WB1M 93599X950	270	U S TREAS NOTES 10YR FUTURES					SEP01				
			3 009 Jul 2001	302,650 280			Local	306,421 88		-3,771 60	
							Base	306,421 88		-3,771 60	-3,771 60
WB1M 93599X950	270	U S TREAS NOTES 10YR FUTURES					SEP01				
		CXL	-3 009 Jul 2001	-302,650 280			Local	-306,421 88		3,771 60	
							Base	-306,421 88		3,771 60	3,771 60
WB1Q 93599X950	272	U S TREAS NOTES 10YR FUTURES					SEP01				
			10 003 Jun 2001	1,032,679 070			Local	1,034,616 25		-1,937 18	
							Base	1,034,616 25		-1,937 18	-1,937 18
WB1M 93599X950	272	U S TREAS NOTES 10YR FUTURES					SEP01				
			5 009 Jul 2001	504,573 360			Local	510,703 12		-6,129 76	
							Base	510,703 12		-6,129 76	-6,129 76
WB1M 93599X950	273	U S TREAS NOTES 10YR FUTURES					SEP01				
			7 009 Jul 2001	705,199 610			Local	714,984 38		-9,784 77	
							Base	714,984 38		-9,784 77	-9,784 77
WB1M 93599X950	274	U S TREAS NOTES 10YR FUTURES					SEP01				
			5 009 Jul 2001	504,026 510			Local	510,703 13		-6,676 62	
							Base	510,703 13		-6,676 62	-6,676 62

Realized Gain/Loss - Futures Contracts

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Composite
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New Date: June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex. Rate		Trd Dts of Orig Trds	
Lot	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date								
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
275	11 009 Jul 2001	1,109,030 160	Local		1,123,546 87	-14,516 71				
	1,100,000 00	1,109,030 16	Base		1 123,546 87	-14 516 71		0 00		-14,516 71
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
276	2 009 Jul 2001	201,704 350	Local		204,281 25	-2,576 90				
	200,000 00	201,704 35	Base		204,281 25	-2,576 90		0 00		-2,576 90
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
277	3 009 Jul 2001	302,603 410	Local		306,421 88	-3,818 47				
	300,000 00	302,603 41	Base		306,421 88	-3,818 47		0 00		-3,818 47
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
278	5 009 Jul 2001	504,495 240	Local		510,703 12	-6,207 88				
	500,000 00	504,495 24	Base		510,703 12	-6,207 88		0 00		-6,207 88
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
279	3 009 Jul 2001	302,650 280	Local		306,421 88	-3,771 60				
	300,000 00	302,650 28	Base		306,421 88	-3,771 60		0 00		-3,771 60
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
304	2 008 Jun 2001	199,923 090	Local		204,265 62	-4,342 53				
	200,000 00	199,923 09	Base		204,265 62	-4,342 53		0 00		-4,342 53
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
305	6 008 Jun 2001	599,675 540	Local		612,796 87	-13,121 33				
	600,000 00	599,675 54	Base		612,796 87	-13,121 33		0 00		-13,121 33
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
306	3 008 Jun 2001	299,790 900	Local		306,398 44	-6,607 54				
	300,000 00	299,790 90	Base		306,398 44	-6,607 54		0 00		-6,607 54
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES		SEP01							
307	4 008 Jun 2001	399,658 700	Local		408,531 25	-8,872 55				
	400,000 00	399,658 70	Base		408,531 25	-8,872 55		0 00		-8,872 55

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sfl Date							
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	200,000 00	2 06 Aug 2001	202,485 590	202,485 59	206,609 37	-4,123 78	0 00	-4,123 78
327							206,609 37	-4,123 78		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	100,000 00	1 09 Jun 2001	100,445 920	100,445 92	102,132 81	-1,686 89	0 00	-1,686 89
339							102,132 81	-1,686 89		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	700,000 00	7 03 Jun 2001	703,012 080	703,012 08	714,929 68	-11,917 60	0 00	-11,917 60
340							714,929 68	-11,917 60		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	100,000 00	1 09 Jun 2001	100,008 420	100,008 42	102,132 81	-2,124 39	0 00	-2,124 39
341							102,132 81	-2,124 39		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	1,000,000 00	10 001 Jul 2001	1,000,396 750	1,000,396 75	1,021,406 25	-21,009 50	0 00	-21,009 50
361							1,021,406 25	-21,009 50		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	2,300,000 00	23 001 Jul 2001	2,325,865 650	2,325,865 65	2,362,968 75	-37,103 10	0 00	-37,103 10
362							2,362,968 75	-37,103 10		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	1,800,000 00	18 001 Jul 2001	1,846,807 930	1,846,807 93	1,862,421 89	-15,613 96	0 00	-15,613 96
363							1,862,421 89	-15,613 96		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	500,000 00	5 001 Jul 2001	511,901 500	511,901 50	516,750 00	-4,848 50	0 00	-4,848 50
364							516,750 00	-4,848 50		
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	200,000 00	2 001 Jul 2001	204,891 850	204,891 85	206,750 00	-1,858 15	0 00	-1,858 15
365							206,750 00	-1,858 15		

Realized Gain/Loss - Futures Contracts

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Ong Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Ong Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 366	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		3 001 Jul 2001	307,384 650	Local		310,125 00		-2,740 35					
		300,000 00	307,384 65	Base		310,125 00		-2,740 35		0 00			-2,740 35
WB1M 367	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		5 00 Aug 2001	505,263 330	Local		516,140 63		-10,877 30					
		500,000 00	505,263 33	Base		516,140 63		-10,877 30		0 00			-10,877 30
WB1M 367	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		3 001 Jul 2001	307,478 400	Local		310,125 00		-2,646 60					
		300,000 00	307,478 40	Base		310,125 00		-2,646 60		0 00			-2,646 60
WB1Q 368	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		11 00 Jun 2001	1,134,500 820	Local		1,139,831 00		-5,330 18					
		1,100,000 00	1,134,500 82	Base		1,139,831 00		-5,330 18		0 00			-5,330 18
WB1M 368	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		5 001 Jul 2001	515,151 510	Local		518,140 63		-2,989 12					
		500,000 00	515,151 51	Base		518,140 63		-2,989 12		0 00			-2,989 12
WB1M 368	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		4 00 Aug 2001	403,687 500	Local		412,687 50		-9,000 00					
		400,000 00	403,687 50	Base		412,687 50		-9,000 00		0 00			-9,000 00
WB1Q 369	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		35 00 Jun 2001	3,615,323 850	Local		3,630,582 50		-15,258 65					
		3,500,000 00	3,615,323 85	Base		3,630,582 50		-15,258 65		0 00			-15,258 65
WB1M 369	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		1 001 Jul 2001	105,070 930	Local		104,640 63		430 30					
		100,000 00	105,070 93	Base		104,640 63		430 30		0 00			430 30
WB1Q 370	93599X950	U S TREAS NOTES 10YR FUTURES		SEP01									
		50 00 Jun 2001	5,168,131 220	Local		5,191,787 86		-23,656 64					
		5,000,000 00	5,168,131 22	Base		5,191,787 86		-23,656 64		0 00			-23,656 64

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot			Notional Pa	Stl Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
Net Base Future Gn/Ls											
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
370		1 001 Jul 2001	105,008 410		105,008 41		Local	104,640 62		367 79	
		100,000 00			105,008 41		Base	104,640 62		367 79	0 00
											367 79
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
373		3 000 Jun 2001	299,650 280		299,650 28		Local	306,398 44		-6,748 16	
		300,000 00			299,650 28		Base	306,398 44		-6,748 16	0 00
											-6,748 16
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
374		4 000 Jun 2001	399,471 200		399,471 20		Local	408,531 25		-9,060 05	
		400,000 00			399,471 20		Base	408,531 25		-9,060 05	0 00
											-9,060 05
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
375		2 000 Jun 2001	199,641 840		199,641 84		Local	204,265 62		-4,623 78	
		200,000 00			199,641 84		Base	204,265 62		-4,623 78	0 00
											-4,623 78
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
376		3 000 Jun 2001	299,415 900		299,415 90		Local	306,398 44		-6,982 54	
		300,000 00			299,415 90		Base	306,398 44		-6,982 54	0 00
											-6,982 54
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
404		11 001 Jun 2001	1,142,308 170		1,142,308 17		Local	1,147,129 21		-4,821 04	
		1,100,000 00			1,142,308 17		Base	1,147,129 21		-4,821 04	0 00
											-4,821 04
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
404		8 008 Aug 2001	807,473 640		807,473 64		Local	825,453 12		-17,979 48	
		800,000 00			807,473 64		Base	825,453 12		-17,979 48	0 00
											-17,979 48
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
408		2 002 Jul 2001	210,235 600		210,235 60		Local	209,281 25		954 35	
		200,000 00			210,235 60		Base	209,281 25		954 35	0 00
											954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
408		CXL -2 002 Jul 2001	-210,235 600		-210,235 60		Local	-209,281 25		-954 35	
		-200,000 00			-210,235 60		Base	-209,281 25		-954 35	0 00
											-954 35

Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001

June 3, 2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts			Trd Date		Security Description		Notional	Close Ex. Rate
Lot	Ticker	Notional Pa	SU	Date	Proceeds	Notional				Cost	Future Gn/Ls
											Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
410		2 002 Jul 2001	210,235 600			209,281 25		954 35			
		200,000 00	210,235 60			209,281 25		954 35	0 00		954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
410		CXL -2 002 Jul 2001	-210,235 600			-209,281 25		-954 35			
		-200,000 00	-210,235 60			-209,281 25		-954 35	0 00		-954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
412		2 002 Jul 2001	210,235 600			209,281 25		954 35			
		200,000 00	210,235 60			209,281 25		954 35	0 00		954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
412		CXL -2 002 Jul 2001	-210,235 600			-209,281 25		-954 35			
		-200,000 00	-210,235 60			-209,281 25		-954 35	0 00		-954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
414		2 002 Jul 2001	210,235 600			209,281 25		954 35			
		200,000 00	210,235 60			209,281 25		954 35	0 00		954 35
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
414		CXL -2 002 Jul 2001	-210,235 600			-209,281 25		-954 35			
		-200,000 00	-210,235 60			-209,281 25		-954 35	0 00		-954 35
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
416		9 03 Jun 2001	933,712 310			938,846 81		-5,134 50			
		900,000 00	933,712 31			938,846 81		-5,134 50	0 00		-5,134 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
416		2 002 Jul 2001	210,235 600			209,281 25		954 35			
		200,000 00	210,235 60			209,281 25		954 35	0 00		954 35
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
421		1 03 Jun 2001	104,354 560			104,316 31		38 25			
		100,000 00	104,354 56			104,316 31		38 25	0 00		38 25

Realized Gain/Loss - Futures Contracts

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STATE STREET

Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR													
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds	
Lot			Notional Pa	Std Date							Future Gn/Ls		
Ticker											Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 434	93599X950	U S TREAS NOTES 10YR FUTURES	2 09 Aug 2001	200,322 150	Local	Base	SEP01		206,375 00	206,375 00	-6,052 85	0 00	-6,052 85
WB1M 435	93599X950	U S TREAS NOTES 10YR FUTURES	1 08 Aug 2001	100,109 380	Local	Base	SEP01		103,203 13	103,203 13	-3,093 75	0 00	-3,093 75
WB1M 448	93599X950	U S TREAS NOTES 10YR FUTURES	3 083 Jul 2001	315,353 400	Local	Base	SEP01		313,968 75	313,968 75	1,384 65	0 00	1,384 65
WB1M 448	93599X950	U S TREAS NOTES 10YR FUTURES	-3 083 Jul 2001	-315,353 400	Local	Base	SEP01		-313,968 75	-313,968 75	-1,384 65	0 00	-1,384 65
WB1M 450	93599X950	U S TREAS NOTES 10YR FUTURES	3 083 Jul 2001	315,353 400	Local	Base	SEP01		313,968 75	313,968 75	1,384 65	0 00	1,384 65
WB1M 450	93599X950	U S TREAS NOTES 10YR FUTURES	-3 083 Jul 2001	-315,353 400	Local	Base	SEP01		-313,968 75	-313,968 75	-1,384 65	0 00	-1,384 65
WB1M 452	93599X950	U S TREAS NOTES 10YR FUTURES	3 083 Jul 2001	315,353 400	Local	Base	SEP01		313,968 75	313,968 75	1,384 65	0 00	1,384 65
WB1M 452	93599X950	U S TREAS NOTES 10YR FUTURES	-3 083 Jul 2001	-315,353 400	Local	Base	SEP01		-313,968 75	-313,968 75	-1,384 65	0 00	-1,384 65
WB1M 454	93599X950	U S TREAS NOTES 10YR FUTURES	3 083 Jul 2001	315,353 400	Local	Base	SEP01		313,968 75	313,968 75	1,384 65	0 00	1,384 65

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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STATE STREET
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Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	
Lot			Notional	Pa	Std Date					Future Gr/Ls	
Ticker										Future Gr/Ls	Base Curr Gr/Ls
											Net Base Future Gr/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
454	CXL	-3 003 Jul 2001	-315,353 400				Local	-313,968 75		-1,384 65	
		-300,000 00	-315,353 40				Base	-313,968 75		-1,384 65	0 00
											-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
456		3 003 Jul 2001	315,353 400				Local	313,968 75		1,384 65	
		300,000 00	315,353 40				Base	313,968 75		1,384 65	0 00
											1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
456	CXL	-3 003 Jul 2001	-315,353 400				Local	-313,968 75		-1,384 65	
		-300,000 00	-315,353 40				Base	-313,968 75		-1,384 65	0 00
											-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
458		3 003 Jul 2001	315,353 400				Local	313,968 75		1,384 65	
		300,000 00	315,353 40				Base	313,968 75		1,384 65	0 00
											1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
458	CXL	-3 003 Jul 2001	-315,353 400				Local	-313,968 75		-1,384 65	
		-300,000 00	-315,353 40				Base	-313,968 75		-1,384 65	0 00
											-1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
460		3 003 Jul 2001	315,353 400				Local	313,968 75		1,384 65	
		300,000 00	315,353 40				Base	313,968 75		1,384 65	0 00
											1,384 65
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
465		5 00 Aug 2001	501,213 990				Local	516,015 62		-14,801 63	
		500,000 00	501,213 99				Base	516,015 62		-14,801 63	0 00
											-14,801 63
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
466		13 08 Sep 2001	1,330,719 010				Local	1,379,369 88		-48,650 87	
		1,300,000 00	1,330,719 01				Base	1,379,369 88		-48,650 87	0 00
											-48,650 87
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
498		5 00 Aug 2001	501,432 760				Local	516,203 13		-14,770 37	
		500,000 00	501,432 76				Base	516,203 13		-14,770 37	0 00
											-14,770 37

Realized Gain/Loss - Futures Contracts

Statement of

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STATE STREET

For the period ended December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date								
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
502		1 00 Jun 2001	99,414 670	Local	102,132 81				-2,718 14		
		100,000 00	99,414 67	Base	102,132 81				-2,718 14	0 00	-2,718 14
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
502		CXL -1 00 Jun 2001	-99,414 670	Local	-102,132 81				2,718 14		
		-100,000 00	-99,414 67	Base	-102,132 81				2,718 14	0 00	2,718 14
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
504		1 00 Jun 2001	99,414 670	Local	102,132 81				-2,718 14		
		100,000 00	99,414 67	Base	102,132 81				-2,718 14	0 00	-2,718 14
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
518		5 00 May 2001	515,745 250	Local	513,710 94				2,034 31		
		500,000 00	515,745 25	Base	513,710 94				2,034 31	0 00	2,034 31
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
519		2 00 May 2001	205,704 340	Local	205,484 37				219 97		
		200,000 00	205,704 34	Base	205,484 37				219 97	0 00	219 97
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
520		7 00 May 2001	720,402 720	Local	719,195 31				1,207 41		
		700,000 00	720,402 72	Base	719,195 31				1,207 41	0 00	1,207 41
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
521		3 00 May 2001	308,791 090	Local	308,226 56				564 53		
		300,000 00	308,791 09	Base	308,226 56				564 53	0 00	564 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
522		2 00 May 2001	205,891 860	Local	205,484 38				407 48		
		200,000 00	205,891 86	Base	205,484 38				407 48	0 00	407 48
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
523		2 00 May 2001	205,923 090	Local	205,484 37				438 72		
		200,000 00	205,923 09	Base	205,484 37				438 72	0 00	438 72

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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Year End June 30, 2002

STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB1M 524	93599X950	U S TREAS NOTES 10YR FUTURES	2 00 May 2001	206,266 860	206,266 86		SEP01 Local	205,484 38	205,484 38	782 48	782 48	0 00		782 48
WB1M 525	93599X950	U S TREAS NOTES 10YR FUTURES	4 00 May 2001	412,502 440	412,502 44		SEP01 Local	410,984 37	410,984 37	1,518 07	1,518 07	0 00		1,518 07
WB1M 530	93599X950	U S TREAS NOTES 10YR FUTURES	2 007 Jul 2001	209,329 360	209,329 36		SEP01 Local	209,484 38	209,484 38	-155 02	-155 02	0 00		-155 02
WB1M 531	93599X950	U S TREAS NOTES 10YR FUTURES	12 007 Jul 2001	1,255,726 100	1,255,726 10		SEP01 Local	1,256,875 00	1,256,875 00	-1,148 90	-1,148 90	0 00		-1,148 90
WB1M 532	93599X950	U S TREAS NOTES 10YR FUTURES	8 007 Jul 2001	818,942 400	818,942 40		SEP01 Local	828,875 00	828,875 00	-9,932 60	-9,932 60	0 00		-9,932 60
WB1M 532	93599X950	U S TREAS NOTES 10YR FUTURES	1 00 Aug 2001	100,586 550	100,586 55		SEP01 Local	103,250 00	103,250 00	-2,663 45	-2,663 45	0 00		-2,663 45
WB1M 532	93599X950	U S TREAS NOTES 10YR FUTURES	-1 00 Aug 2001	-100,586 550	-100,586 55		SEP01 Local	-103,250 00	-103,250 00	2,663 45	2,663 45	0 00		2,663 45
WB1M 534	93599X950	U S TREAS NOTES 10YR FUTURES	1 00 Aug 2001	100,586 550	100,586 55		SEP01 Local	103,250 00	103,250 00	-2,663 45	-2,663 45	0 00		-2,663 45
WB1M 543	93599X950	U S TREAS NOTES 10YR FUTURES	3 00 Jun 2001	298,009 850	298,009 85		SEP01 Local	306,398 44	306,398 44	-8,388 59	-8,388 59	0 00		-8,388 59

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001



STATE STREET
Security Institutional Investors Worldwide

Base Currency: USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
568		3 008 Jul 2001	302,697 160	Local	309,046 88	-6,349 72	-6,349 72	0 00	-6,349 72
		300,000 00	302,697 16	Base	309,046 88	-6,349 72	-6,349 72	0 00	-6,349 72
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
568		CXL -3 008 Jul 2001	-302,697 160	Local	-309,046 88	6,349 72	6,349 72	0 00	6,349 72
		-300,000 00	-302,697 16	Base	-309,046 88	6,349 72	6,349 72	0 00	6,349 72
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
569		2 008 Jul 2001	201,860 590	Local	206,078 12	-4,217 53	-4,217 53	0 00	-4,217 53
		200,000 00	201,860 59	Base	206,078 12	-4,217 53	-4,217 53	0 00	-4,217 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
569		CXL -2 008 Jul 2001	-201,860 590	Local	-206,078 12	4,217 53	4,217 53	0 00	4,217 53
		-200,000 00	-201,860 59	Base	-206,078 12	4,217 53	4,217 53	0 00	4,217 53
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
570		8 008 Jul 2001	809,442 400	Local	825,375 00	-15,932 60	-15,932 60	0 00	-15,932 60
		800,000 00	809,442 40	Base	825,375 00	-15,932 60	-15,932 60	0 00	-15,932 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
570		CXL -8 008 Jul 2001	-809,442 400	Local	-825,375 00	15,932 60	15,932 60	0 00	15,932 60
		-800,000 00	-809,442 40	Base	-825,375 00	15,932 60	15,932 60	0 00	15,932 60
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
571		3 008 Jul 2001	303,587 770	Local	309,562 50	-5,974 73	-5,974 73	0 00	-5,974 73
		300,000 00	303,587 77	Base	309,562 50	-5,974 73	-5,974 73	0 00	-5,974 73
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
571		1 06 Aug 2001	100,524 050	Local	103,250 00	-2,725 95	-2,725 95	0 00	-2,725 95
		100,000 00	100,524 05	Base	103,250 00	-2,725 95	-2,725 95	0 00	-2,725 95
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01						
571		CXL -3 008 Jul 2001	-303,587 770	Local	-309,562 50	5,974 73	5,974 73	0 00	5,974 73
		-300,000 00	-303,587 77	Base	-309,562 50	5,974 73	5,974 73	0 00	5,974 73

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
572		2 08 Aug 2001	201,048 100	201,048 10	Local	206,500 00	-5,451 90	-5,451 90	-5,451 90
		200,000 00			Base	206,500 00		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
573		3 008 Jul 2001	302,697 160	302,697 16	Local	309,046 88	-6,349 72	-6,349 72	-6,349 72
		300,000 00			Base	309,046 88		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
574		2 008 Jul 2001	201,860 590	201,860 59	Local	206,078 12	-4,217 53	-4,217 53	-4,217 53
		200,000 00			Base	206,078 12		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
575		8 008 Jul 2001	809,442 400	809,442 40	Local	825,375 00	-15,932 60	-15,932 60	-15,932 60
		800,000 00			Base	825,375 00		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
576		3 008 Jul 2001	303,587 770	303,587 77	Local	309,562 50	-5,974 73	-5,974 73	-5,974 73
		300,000 00			Base	309,562 50		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
577		3 00 Jun 2001	302,587 970	302,587 97	Local	306,343 75	-3,755 78	-3,755 78	-3,755 78
		300,000 00			Base	306,343 75		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
578		3 00 Jun 2001	302,697 350	302,697 35	Local	306,375 00	-3,677 65	-3,677 65	-3,677 65
		300,000 00			Base	306,375 00		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
579		3 00 Jun 2001	302,744 220	302,744 22	Local	306,375 00	-3,630 78	-3,630 78	-3,630 78
		300,000 00			Base	306,375 00		0 00	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES			SEP01				
580		6 00 Jun 2001	608,175 950	608,175 95	Local	614,000 00	-5,824 05	-5,824 05	-5,824 05
		600,000 00			Base	614,000 00		0 00	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds			Cost	Future Gn/Ls	Net Base Future Gn/Ls
Ticker									Future Gn/Ls	Base Curr Gn/Ls
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
581		2 00 Jun 2001	204,173 100			Local		205,375 00	-1,201 90	
		200,000 00	204,173 10			Base		205,375 00	-1,201 90	-1,201 90
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
581		2 07 Jun 2001	199,781 240			Local		204,265 62	-4,484 38	
		200,000 00	199,781 24			Base		204,265 62	-4,484 38	-4,484 38
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
582		1 00 Jun 2001	102,102 170			Local		102,687 50	-585 33	
		100,000 00	102,102 17			Base		102,687 50	-585 33	-585 33
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
583		1 00 Jun 2001	102,117 800			Local		102,687 50	-569 70	
		100,000 00	102,117 80			Base		102,687 50	-569 70	-569 70
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
584		10 00 Jun 2001	1,021,490 500			Local		1,026,875 00	-5,384 50	
		1,000,000 00	1,021,490 50			Base		1,026,875 00	-5,384 50	-5,384 50
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
585		5 00 Jun 2001	510,667 120			Local		513,437 50	-2,770 38	
		500,000 00	510,667 12			Base		513,437 50	-2,770 38	-2,770 38
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
610		4 06 Aug 2001	401,533 700			Local		413,000 00	-11,466 30	
		400,000 00	401,533 70			Base		413,000 00	-11,466 30	-11,466 30
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
611		1 06 Aug 2001	100,195 920			Local		103,250 00	-3,054 08	
		100,000 00	100,195 92			Base		103,250 00	-3,054 08	-3,054 08
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES				SEP01				
612		4 08 Jul 2001	404,346 200			Local		412,750 00	-8,403 80	
		400,000 00	404,346 20			Base		412,750 00	-8,403 80	-8,403 80

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Statement 31

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STATE STREET

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			National Pa	Stl Date	Proceeds						
Ticker											
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
613			4 009	Jul 2001	404,283 700	412,750 00	-8,466 30	-8,466 30	0 00	-8,466 30	
			400,000 00		404,283 70	412,750 00	-8,466 30	-8,466 30			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
614			4 009	Jul 2001	404,346 200	412,812 50	-8,466 30	-8,466 30	0 00	-8,466 30	
			400,000 00		404,346 20	412,812 50	-8,466 30	-8,466 30			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
615			6 009	Jul 2001	606,425 550	619,218 75	-12,793 20	-12,793 20	0 00	-12,793 20	
			600,000 00		606,425 55	619,218 75	-12,793 20	-12,793 20			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
616			2 009	Jul 2001	202,204 350	206,437 50	-4,233 15	-4,233 15	0 00	-4,233 15	
			200,000 00		202,204 35	206,437 50	-4,233 15	-4,233 15			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
617			6 009	Jul 2001	606,613 060	619,359 38	-12,746 32	-12,746 32	0 00	-12,746 32	
			600,000 00		606,613 06	619,359 38	-12,746 32	-12,746 32			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
618			8 009	Jul 2001	809,036 140	825,984 37	-16,948 23	-16,948 23	0 00	-16,948 23	
			800,000 00		809,036 14	825,984 37	-16,948 23	-16,948 23			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
619			4 009	Jul 2001	404,471 200	413,000 00	-8,528 80	-8,528 80	0 00	-8,528 80	
			400,000 00		404,471 20	413,000 00	-8,528 80	-8,528 80			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
630			4 009	Jun 2001	408,187 500	410,750 00	-2,562 50	-2,562 50	0 00	-2,562 50	
			400,000 00		408,187 50	410,750 00	-2,562 50	-2,562 50			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
630			4 009	Jun 2001	408,187 500	410,750 00	-2,562 50	-2,562 50	0 00	-2,562 50	
			400,000 00		408,187 50	410,750 00	-2,562 50	-2,562 50			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
630			4 009	Jun 2001	408,187 500	410,750 00	-2,562 50	-2,562 50	0 00	-2,562 50	
			400,000 00		408,187 50	410,750 00	-2,562 50	-2,562 50			
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES									
630			4 009	Jun 2001	408,187 500	410,750 00	-2,562 50	-2,562 50	0 00	-2,562 50	
			400,000 00		408,187 50	410,750 00	-2,562 50	-2,562 50			

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate		
Lot			Notional Pa	Stl Date				Cost	Future Gn/Ls	Base Curr Gn/Ls	
Ticker									Future Gn/Ls	Net Base Future Gn/Ls	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
648		4 00 Aug 2001	398,937 500		Local			413,000 00	-14,062 50		
		400,000 00	398,937 50		Base			413,000 00	-14,062 50	-14,062 50	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
651		1 080 Jul 2001	100,992 800		Local			103,250 00	-2,257 20		
		100,000 00	100,992 80		Base			103,250 00	-2,257 20	-2,257 20	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
651		CXL -1 080 Jul 2001	-100,992 800		Local			-103,250 00	2,257 20		
		-100,000 00	-100,992 80		Base			-103,250 00	2,257 20	2,257 20	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
652		3 080 Jul 2001	303,181 520		Local			309,781 25	-6,599 73		
		300,000 00	303,181 52		Base			309,781 25	-6,599 73	-6,599 73	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
652		CXL -3 080 Jul 2001	-303,181 520		Local			-309,781 25	6,599 73		
		-300,000 00	-303,181 52		Base			-309,781 25	6,599 73	6,599 73	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
653		1 080 Jul 2001	101,055 310		Local			103,265 63	-2,210 32		
		100,000 00	101,055 31		Base			103,265 63	-2,210 32	-2,210 32	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
653		CXL -1 080 Jul 2001	-101,055 310		Local			-103,265 63	2,210 32		
		-100,000 00	-101,055 31		Base			-103,265 63	2,210 32	2,210 32	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
655		1 080 Jul 2001	100,992 800		Local			103,250 00	-2,257 20		
		100,000 00	100,992 80		Base			103,250 00	-2,257 20	-2,257 20	
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
656		3 080 Jul 2001	303,181 520		Local			309,781 25	-6,599 73		
		300,000 00	303,181 52		Base			309,781 25	-6,599 73	-6,599 73	

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost	Cost	Future Gn/Ls		
WB1M 93599X950	657	U S TREAS NOTES 10YR FUTURES	1 080 Jul 2001	101,055 310	103,265 63	103,265 63	-2,210 32	0 00	-2,210 32
			100,000 00	101,055 31	103,265 63	103,265 63	-2,210 32	0 00	-2,210 32
WB1H 93599X950	684	U S TREAS NOTES 10YR FUTURES	15 08 Aug 2001	1,468,917 530	1,536,293 14	1,536,293 14	-67,375 61	0 00	-67,375 61
			1,500,000 00	1,468,917 53	1,536,293 14	1,536,293 14	-67,375 61	0 00	-67,375 61
WB1M 93599X950	692	U S TREAS NOTES 10YR FUTURES	1 00 Aug 2001	99,758 420	103,250 00	103,250 00	-3,491 58	0 00	-3,491 58
			100,000 00	99,758 42	103,250 00	103,250 00	-3,491 58	0 00	-3,491 58
WB1M 93599X950	693	U S TREAS NOTES 10YR FUTURES	3 083 Jul 2001	303,915 890	309,796 87	309,796 87	-5,880 98	0 00	-5,880 98
			300,000 00	303,915 89	309,796 87	309,796 87	-5,880 98	0 00	-5,880 98
WB1M 93599X950	693	U S TREAS NOTES 10YR FUTURES	-3 083 Jul 2001	-303,915 890	-309,796 87	-309,796 87	5,880 98	0 00	5,880 98
			-300,000 00	-303,915 89	-309,796 87	-309,796 87	5,880 98	0 00	5,880 98
WB1M 93599X950	694	U S TREAS NOTES 10YR FUTURES	4 083 Jul 2001	405,158 700	413,062 50	413,062 50	-7,903 80	0 00	-7,903 80
			400,000 00	405,158 70	413,062 50	413,062 50	-7,903 80	0 00	-7,903 80
WB1M 93599X950	694	U S TREAS NOTES 10YR FUTURES	-4 083 Jul 2001	-405,158 700	-413,062 50	-413,062 50	7,903 80	0 00	7,903 80
			-400,000 00	-405,158 70	-413,062 50	-413,062 50	7,903 80	0 00	7,903 80
WB1M 93599X950	696	U S TREAS NOTES 10YR FUTURES	3 083 Jul 2001	303,915 890	309,796 87	309,796 87	-5,880 98	0 00	-5,880 98
			300,000 00	303,915 89	309,796 87	309,796 87	-5,880 98	0 00	-5,880 98
WB1M 93599X950	697	U S TREAS NOTES 10YR FUTURES	4 083 Jul 2001	405,158 700	413,062 50	413,062 50	-7,903 80	0 00	-7,903 80
			400,000 00	405,158 70	413,062 50	413,062 50	-7,903 80	0 00	-7,903 80

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide



Composite

January 01, 2001 to December 31, 2001

Valid Date June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gv/Ls	Future Gv/Ls	Net Base Future Gv/Ls	Net Base Future Gv/Ls
Lot	Notional Pa	Sit Date	Proceeds							
Ticker										
WB1H 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
704	3 00 Aug 2001	293,486 280			307,813 14		-14,326 86			
	300,000 00	293,486 28			307,813 14		-14,326 86	0 00		-14,326 86
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
731	1 084 Jul 2001	100,992 800			103,281 25		-2,288 45			
	100,000 00	100,992 80			103,281 25		-2,288 45	0 00		-2,288 45
WB1H 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
732	42 08 Sep 2001	4,216,090 900			4,343,337 95		-127,247 05			
	4,200,000 00	4,216,090 90			4,343,337 95		-127,247 05	0 00		-127,247 05
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
732	2 024 Jul 2001	201,891 850			206,562 50		-4,670 65			
	200,000 00	201,891 85			206,562 50		-4,670 65	0 00		-4,670 65
WB1H 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
747	4 08 Sep 2001	401,282 500			414,651 25		-13,368 75			
	400,000 00	401,282 50			414,651 25		-13,368 75	0 00		-13,368 75
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
750	1 002 Jul 2001	100,812 490			102,132 81		-1,320 32			
	100,000 00	100,812 49			102,132 81		-1,320 32	0 00		-1,320 32
WB1Q 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
760	20 02 Aug 2001	2,110,410 920			2,109,339 21		1,071 71			
	2,000,000 00	2,110,410 92			2,109,339 21		1,071 71	0 00		1,071 71
WB1Q 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
760	CXL -20 02 Aug 2001	-2,110,410 920			-2,109,339 21		-1,071 71			
	-2,000,000 00	-2,110,410 92			-2,109,339 21		-1,071 71	0 00		-1,071 71
WB1M 93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
761	1 085 Jul 2001	101,274 040			103,296 87		-2,022 83			
	100,000 00	101,274 04			103,296 87		-2,022 83	0 00		-2,022 83

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Statement of

Value

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Proceeds	Notional	Cost	Future Gn/Ls			
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01	20 02 Aug 2001	2,110,410 920	Local	2,109,339 21	1,071 71	0 00	1,071 71	
											2,000,000 00
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01	1 03 Aug 2001	99,852 170	Local	103,250 00	-3,397 83	0 00	-3,397 83	
											100,000 00
93599X950 Total						134,283,713 30	136,195,211 77	-1,911,498 47	0 00	-1,911,498 47	
						134,283,713 30	136,195,211 77	-1,911,498 47	0 00	-1,911,498 47	
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01	1 003 Jul 2001	102,227 170	Local	102,906 25	-679 08	0 00	-679 08	
											100,000 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01	69 07 Aug 2001	7,075,190 740	Local	7,184,062 52	-108,871 78	0 00	-108,871 78	
											6,900,000 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01	2 02 Jun 2001	204,923 100	Local	206,375 00	-1,451 90	0 00	-1,451 90	
											200,000 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01	2 087 Jul 2001	201,454 350	Local	205,812 50	-4,358 15	0 00	-4,358 15	
											200,000 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01	2 081 Jul 2001	200,829 350	Local	205,812 50	-4,983 15	0 00	-4,983 15	
											200,000 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01	6 081 Jul 2001	602,394 300	Local	617,437 50	-15,043 20	0 00	-15,043 20	
											600,000 00

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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls			
Ticker								Future Gn/Ls			
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
152		1 00 Jun 2001	102,445 920			Local	103,187 50	-741 58			
		100,000 00	102,445 92			Base	103,187 50	-741 58	0 00	-741 58	
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
161		4 00 Aug 2001	402,182 740			Local	411,609 37	-9,426 63			
		400,000 00	402,182 74			Base	411,609 37	-9,426 63	0 00	-9,426 63	
WB1H	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
167		203 00 Jun 2001	20,885,760 370			Local	21,039,036 63	-153,276 26			
		20,300,000 00	20,885,760 37			Base	21,039,036 63	-153,276 26	0 00	-153,276 26	
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
167		16 00 Jun 2001	1,637,557 980			Local	1,647,060 99	-9,503 01			
		1,600,000 00	1,637,557 98			Base	1,647,060 99	-9,503 01	0 00	-9,503 01	
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
211		1 006 Jul 2001	102,102 170			Local	102,906 25	-804 08			
		100,000 00	102,102 17			Base	102,906 25	-804 08	0 00	-804 08	
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
215		60 09 Aug 2001	6,036,764 480			Local	6,184,908 64	-148,144 16			
		6,000,000 00	6,036,764 48			Base	6,184,908 64	-148,144 16	0 00	-148,144 16	
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
263		1 00 Jun 2001	101,430 300			Local	102,906 25	-1,475 95			
		100,000 00	101,430 30			Base	102,906 25	-1,475 95	0 00	-1,475 95	
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
369		2 00 Aug 2001	201,649 180			Local	205,796 87	-4,147 68			
		200,000 00	201,649 19			Base	205,796 87	-4,147 68	0 00	-4,147 68	
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES				SEP01					
370		12 00 Aug 2001	1,210,312 500			Local	1,234,781 25	-24,468 75			
		1,200,000 00	1,210,312 50			Base	1,234,781 25	-24,468 75	0 00	-24,468 75	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide



June 3, 2002

View Date

Composite
January 01/2001 to December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
371		16 001 Jul 2001	1,627,384 800	Local	1,646,500 00			-19,115 20			
		1,600,000 00	1,627,384 80	Base	1,646,500 00			-19,115 20	0 00	-19,115 20	
WB1F 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
398		184 00 Aug 2001	18,414,704 540	Local	18,962,595 27			-547,890 73			
		18,400,000 00	18,414,704 54	Base	18,962,595 27			-547,890 73	0 00	-547,890 73	
WB1F 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
406		65 00 Jun 2001	6,670,016 720	Local	6,707,013 36			-36,996 64			
		6,500,000 00	6,670,016 72	Base	6,707,013 36			-36,996 64	0 00	-36,996 64	
WB1M 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
417		1 002 Jul 2001	101,742 800	Local	102,906 25			-1,163 45			
		100,000 00	101,742 80	Base	102,906 25			-1,163 45	0 00	-1,163 45	
WB1Q 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
424		20 00 Jun 2001	2,028,822 480	Local	2,058,826 24			-30,003 76			
		2,000,000 00	2,028,822 48	Base	2,058,826 24			-30,003 76	0 00	-30,003 76	
WB1F 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
429		128 00 Sep 2001	12,826,746 200	Local	13,165,629 10			-338,882 90			
		12,800,000 00	12,826,746 20	Base	13,165,629 10			-338,882 90	0 00	-338,882 90	
WB1F 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
446		129 00 Sep 2001	13,103,325 520	Local	13,364,733 26			-261,407 74			
		12,900,000 00	13,103,325 52	Base	13,364,733 26			-261,407 74	0 00	-261,407 74	
WB1F 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
456		47 00 Sep 2001	4,736,344 660	Local	4,873,953 83			-137,609 17			
		4,700,000 00	4,736,344 66	Base	4,873,953 83			-137,609 17	0 00	-137,609 17	
WB1M 93599X984	U S TREAS NOTES 5YR FUTURES	SEP01									
466		1 00 Aug 2001	100,289 680	Local	102,898 44			-2,608 76			
		100,000 00	100,289 68	Base	102,898 44			-2,608 76	0 00	-2,608 76	

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR											Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SU Date							Future Gn/Ls			
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
473		4 00 May 2001		413,908 700			Local	412,750 00		1,158 70			
		400,000 00		413,908 70			Base	412,750 00		1,158 70	0 00		1,158 70
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
495		70 00 Jun 2001		7,133,191 100			Local	7,225,579 20		-92,388 10			
		7,000,000 00		7,133,191 10			Base	7,225,579 20		-92,388 10	0 00		-92,388 10
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
499		1 00 Aug 2001		100,008 430			Local	102,898 44		-2,890 01			
		100,000 00		100,008 43			Base	102,898 44		-2,890 01	0 00		-2,890 01
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
533		2 007 Jul 2001		203,016 850			Local	205,812 50		-2,795 65			
		200,000 00		203,016 85			Base	205,812 50		-2,795 65	0 00		-2,795 65
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
569		40 00 Sep 2001		4,034,520 400			Local	4,147,965 20		-113,444 80			
		4,000,000 00		4,034,520 40			Base	4,147,965 20		-113,444 80	0 00		-113,444 80
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
574		1 00 Aug 2001		100,336 550			Local	102,898 44		-2,561 89			
		100,000 00		100,336 55			Base	102,898 44		-2,561 89	0 00		-2,561 89
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
587		3 00 Jun 2001		309,025 470			Local	309,562 50		-537 03			
		300,000 00		309,025 47			Base	309,562 50		-537 03	0 00		-537 03
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
596		47 00 Sep 2001		4,678,545 840			Local	4,874,429 42		-195,883 58			
		4,700,000 00		4,678,545 84			Base	4,874,429 42		-195,883 58	0 00		-195,883 58
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES					SEP01						
596		CXL -47 00 Sep 2001		-4,678,545 840			Local	-4,874,429 42		195,883 58			
		-4,700,000 00		-4,678,545 84			Base	-4,874,429 42		195,883 58	0 00		195,883 58

Realized Gain/Loss - Futures Contracts

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Composite

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds	Cost			
Ticker									
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
620		1 089 Jul 2001	101,180 300	Local	102,906 25		-1,725 95		
		100,000 00	101,180 30	Base	102,906 25		-1,725 95	0 00	-1,725 95
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
644		10 082 Jul 2001	1,016,661 240	Local	1,029,413 12		-12,751 88		
		1,000,000 00	1,016,661 24	Base	1,029,413 12		-12,751 88	0 00	-12,751 88
WB1Q	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
657		40 083 Jul 2001	4,073,408 840	Local	4,117,652 48		-44,243 64		
		4,000,000 00	4,073,408 84	Base	4,117,652 48		-44,243 64	0 00	-44,243 64
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
676		61 00 Sep 2001	6,102,127 680	Local	6,360,435 84		-258,308 16		
		6,100,000 00	6,102,127 68	Base	6,360,435 84		-258,308 16	0 00	-258,308 16
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
676		CXL	-61 00 Sep 2001	-6,102,127 680	Local	-8,360,435 84	258,308 16		
		-6,100,000 00	-6,102,127 68	Base	-8,360,435 84		258,308 16	0 00	258,308 16
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
682		12 00 Jun 2001	1,229,625 000	Local	1,234,875 00		-5,250 00		
		1,200,000 00	1,229,625 00	Base	1,234,875 00		-5,250 00	0 00	-5,250 00
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
683		2 00 Jun 2001	204,875 000	Local	205,812 50		-937 50		
		200,000 00	204,875 00	Base	205,812 50		-937 50	0 00	-937 50
WB1M	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
693		3 00 Aug 2001	299,931 520	Local	308,695 31		-8,763 79		
		300,000 00	299,931 52	Base	308,695 31		-8,763 79	0 00	-8,763 79
WB1F	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01						
710		49 00 Sep 2001	4,901,499 100	Local	5,082,968 30		-181,469 20		
		4,900,000 00	4,901,499 10	Base	5,082,968 30		-181,469 20	0 00	-181,469 20

Realized Gain/Loss - Futures Contracts

Statement 31

Composite
January 01, 2001 to December 31, 2001

Vizio, Inc.



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1F 711	93599X984	U S TREAS NOTES 5YR FUTURES	47 00	Sep 2001	4,731,014 360		SEP01 Local	4,900,663 68		-169,649 32	
		4,700,000 00			4,731,014 36		Base	4,900,663 68		-169,649 32	-169,649 32
WB1F 712	93599X984	U S TREAS NOTES 5YR FUTURES	61 00	Sep 2001	6,142,909 080		SEP01 Local	6,380,826 54		-237,917 46	
		6,100,000 00			6,142,909 08		Base	6,380,826 54		-237,917 46	-237,917 46
WB1M 731	93599X984	U S TREAS NOTES 5YR FUTURES	2 00	Jun 2001	205,235 600		SEP01 Local	206,375 00		-1,139 40	
		200,000 00			205,235 60		Base	206,375 00		-1,139 40	-1,139 40
WB1M 762	93599X984	U S TREAS NOTES 5YR FUTURES	2 00	Jul 2001	202,110 600		SEP01 Local	205,812 50		-3,701 90	
		200,000 00			202,110 60		Base	205,812 50		-3,701 90	-3,701 90
WB1Q 763	93599X984	U S TREAS NOTES 5YR FUTURES	152 00	Aug 2001	15,512,486 000		SEP01 Local	15,736,816 04		-224,330 04	
		15,200,000 00			15,512,486 00		Base	15,736,816 04		-224,330 04	-224,330 04
WB1M 764	93599X984	U S TREAS NOTES 5YR FUTURES	1 00	Aug 2001	100,055 300		SEP01 Local	102,898 44		-2,843 14	
		100,000 00			100,055 30		Base	102,898 44		-2,843 14	-2,843 14
93599X984 Total										-2,971,235 71	-2,971,235 71
WB1Q 105	936996925	U S AGENCY 10YR FUTURES	25 00	Jun 2001	2,420,012 490		SEP01 Local	2,450,290 62		-30,278 13	
		2,500,000 00			2,420,012 49		Base	2,450,290 62		-30,278 13	-30,278 13
WB1Q 166	936996925	U S AGENCY 10YR FUTURES	3 00	Jun 2001	291,339 010		SEP01 Local	294,034 88		-2,695 87	
		300,000 00			291,339 01		Base	294,034 88		-2,695 87	-2,695 87

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001



Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date					
Ticker					Cost				
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01						
197		6 08 Sep 2001	567,554 600	Local	590,258 05		-22,703 45		-22,703 45
		600,000 00	567,554 60	Base	590,258 05		-22,703 45	0 00	
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01						
256		2 02 Jun 2001	193,069 750	Local	196,023 25		-2,953 50		-2,953 50
		200,000 00	193,069 75	Base	196,023 25		-2,953 50	0 00	
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01						
275		9 03 Jun 2001	870,079 510	Local	882,104 63		-12,025 12		-12,025 12
		900,000 00	870,079 51	Base	882,104 63		-12,025 12	0 00	
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01						
318		9 00 Sep 2001	870,079 500	Local	897,714 00		-27,634 50		-27,634 50
		900,000 00	870,079 50	Base	897,714 00		-27,634 50	0 00	
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01						
353		15 02 Jun 2001	1,435,478 790	Local	1,466,333 01		-30,854 22		-30,854 22
		1,500,000 00	1,435,478 79	Base	1,466,333 01		-30,854 22	0 00	
WB1Q	936996925	U S AGENCY 10YR FUTURES	SEP01						
358		18 05 Jun 2001	1,721,322 440	Local	1,758,447 22		-37,124 78		-37,124 78
		1,800,000 00	1,721,322 44	Base	1,758,447 22		-37,124 78	0 00	
936996925	Total				8,535,205 66		-166,269 57	0 00	-166,269 57
					8,535,205 66		-166,269 57	0 00	
WB1Q	936996933	U S AGENCY 10YR FUTURES	JUN01						
06		42 09 May 2001	4,204,875 720	Local	4,173,646 86		31,228 86		31,228 86
		4,200,000 00	4,204,875 72	Base	4,173,646 86		31,228 86	0 00	
WB1Q	936996933	U S AGENCY 10YR FUTURES	JUN01						
017		34 00 May 2001	3,356,558 520	Local	3,349,659 76		6,898 76		6,898 76
		3,400,000 00	3,356,558 52	Base	3,349,659 76		6,898 76	0 00	

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Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
936996933 Total											
		7,561,434 24	Local								
		7,561,434 24	Base								
WB1H	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
04		43 00 Jun 2001	4,457,583 550	Local							
		4,300,000 00	4,457,583 55	Base							
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
04		6 00 May 2001	630,331 810	Local							
		600,000 00	630,331 81	Base							
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
08		138 00 May 2001	14,532,375 260	Local							
		13,800,000 00	14,532,375 26	Base							
WB1F	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
041		1 00 May 2001	103,576 990	Local							
		100,000 00	103,576 99	Base							
WB1M	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
045		1 00 Apr 2001	104,164 670	Local							
		100,000 00	104,164 67	Base							
WB1H	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
051		51 00 Jun 2001	5,266,650 360	Local							
		5,100,000 00	5,266,650 36	Base							
WB1H	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
060		34 00 Jun 2001	3,505,333 560	Local							
		3,400,000 00	3,505,333 56	Base							
WB1F	936997980	U S TREAS NOTES 5YR FUTURES		JUN01							
063		16 00 May 2001	1,673,231 840	Local							
		1,600,000 00	1,673,231 84	Base							

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Ward Date

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls		
WB1M 936997980	079	U S TREAS NOTES 5YR FUTURES	1 02 Mar 2001	102,899 050	JUN01 Local	104,406 25	-1,507 20	-1,507 20	0 00	-1,507 20	
		100,000 00		102,899 05	Base	104,406 25	-1,507 20				
WB1M 936997980	079	U S TREAS NOTES 5YR FUTURES	-1 02 Mar 2001	-102,899 050	JUN01 Local	-104,406 25	1,507 20	1,507 20	0 00	1,507 20	
		-100,000 00		-102,899 05	Base	-104,406 25	1,507 20				
WB1M 936997980	081	U S TREAS NOTES 5YR FUTURES	1 02 Mar 2001	102,899 050	JUN01 Local	104,406 25	-1,507 20	-1,507 20	0 00	-1,507 20	
		100,000 00		102,899 05	Base	104,406 25	-1,507 20				
WB1M 936997980	091	U S TREAS NOTES 5YR FUTURES	3 02 Apr 2001	312,728 400	JUN01 Local	313,242 19	-513 79	-513 79	0 00	-513 79	
		300,000 00		312,728 40	Base	313,242 19	-513 79				
WB1F 936997980	094	U S TREAS NOTES 5YR FUTURES	131 06 May 2001	13,672,612 900	JUN01 Local	13,636,287 20	36,325 70	36,325 70	0 00	36,325 70	
		13,100,000 00		13,672,612 90	Base	13,636,287 20	36,325 70				
WB1H 936997980	098	U S TREAS NOTES 5YR FUTURES	24 02 Jun 2001	2,471,377 820	JUN01 Local	2,489,838 91	-18,461 09	-18,461 09	0 00	-18,461 09	
		2,400,000 00		2,471,377 82	Base	2,489,838 91	-18,461 09				
WB1M 936997980	100	U S TREAS NOTES 5YR FUTURES	1 06 May 2001	105,211 540	JUN01 Local	104,414 06	797 48	797 48	0 00	797 48	
		100,000 00		105,211 54	Base	104,414 06	797 48				
WB1H 936997980	111	U S TREAS NOTES 5YR FUTURES	9 03 Jun 2001	927,351 680	JUN01 Local	933,689 59	-6,337 91	-6,337 91	0 00	-6,337 91	
		900,000 00		927,351 68	Base	933,689 59	-6,337 91				
WB1M 936997980	113	U S TREAS NOTES 5YR FUTURES	5 03 Mar 2001	514,687 500	JUN01 Local	522,031 25	-7,343 75	-7,343 75	0 00	-7,343 75	
		500,000 00		514,687 50	Base	522,031 25	-7,343 75				

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Serving Institutional Investors

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of	Net Base Fut
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls			
Lot	Ticker	Notional Pa	Stl Date								
WB1M 114	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		5 03 Mar 2001	514,765 630	Local		522,109 38	-7,343 75	-7,343 75	0 00		
		500,000 00	514,765 63	Base		522,109 38	-7,343 75	-7,343 75	0 00		
WB1F 115	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		49 08 May 2001	5,126,038 470	Local		5,102,695 36	23,343 11	23,343 11	0 00		
		4,900,000 00	5,126,038 47	Base		5,102,695 36	23,343 11	23,343 11	0 00		
WB1M 115	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		5 03 Mar 2001	514,454 500	Local		522,085 94	-7,631 44	-7,631 44	0 00		
		500,000 00	514,454 50	Base		522,085 94	-7,631 44	-7,631 44	0 00		
WB1F 117	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		65 08 May 2001	6,836,329 800	Local		6,787,631 00	48,698 80	48,698 80	0 00		
		6,500,000 00	6,836,329 80	Base		6,787,631 00	48,698 80	48,698 80	0 00		
WB1F 159	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		75 08 May 2001	7,920,298 320	Local		7,846,236 66	74,061 66	74,061 66	0 00		
		7,500,000 00	7,920,298 32	Base		7,846,236 66	74,061 66	74,061 66	0 00		
WB1F 168	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		92 08 May 2001	9,720,208 720	Local		9,631,350 86	88,857 86	88,857 86	0 00		
		9,200,000 00	9,720,208 72	Base		9,631,350 86	88,857 86	88,857 86	0 00		
WB1M 176	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		1 03 Feb 2001	103,820 930	Local		104,398 44	-577 51	-577 51	0 00		
		100,000 00	103,820 93	Base		104,398 44	-577 51	-577 51	0 00		
WB1F 177	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		77 08 May 2001	8,158,670 520	Local		8,066,645 51	92,025 01	92,025 01	0 00		
		7,700,000 00	8,158,670 52	Base		8,066,645 51	92,025 01	92,025 01	0 00		
WB1M 177	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
		1 03 Feb 2001	103,867 800	Local		104,398 44	-530 64	-530 64	0 00		
		100,000 00	103,867 80	Base		104,398 44	-530 64	-530 64	0 00		

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Notional	Cost			
WB1M 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
190		43 03 Mar 2001	4,438,096 610	Local	4,489,804 67		-51,708 06		
		4,300,000 00	4,438,096 61	Base	4,489,804 67		-51,708 06	0 00	-51,708 06
WB1F 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
202		85 00 May 2001	9,011,371 220	Local	8,901,949 36		109,421 86		
		8,500,000 00	9,011,371 22	Base	8,901,949 36		109,421 86	0 00	109,421 86
WB1M 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
205		1 07 Mar 2001	103,867 790	Local	104,414 06		-546 27		
		100,000 00	103,867 79	Base	104,414 06		-546 27	0 00	-546 27
WB1Q 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
212		4 07 Mar 2001	419,758 260	Local	420,043 38		-285 12		
		400,000 00	419,758 26	Base	420,043 38		-285 12	0 00	-285 12
WB1Q 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
213		24 07 Mar 2001	2,561,797 460	Local	2,540,546 96		21,250 50		
		2,400,000 00	2,561,797 46	Base	2,540,546 96		21,250 50	0 00	21,250 50
WB1F 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
254		112 07 Jun 2001	11,756,906 560	Local	11,727,177 28		29,729 28		
		11,200,000 00	11,756,906 56	Base	11,727,177 28		29,729 28	0 00	29,729 28
WB1M 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
261		10 02 Mar 2001	1,040,240 490	Local	1,043,984 37		-3,743 88		
		1,000,000 00	1,040,240 49	Base	1,043,984 37		-3,743 88	0 00	-3,743 88
WB1M 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
277		1 03 Mar 2001	103,695 920	Local	104,414 06		-718 14		
		100,000 00	103,695 92	Base	104,414 06		-718 14	0 00	-718 14
WB1M 936997980	U S TREAS NOTES 5YR FUTURES	JUN01							
296		3 08 May 2001	315,962 780	Local	313,242 19		2,720 59		
		300,000 00	315,962 78	Base	313,242 19		2,720 59	0 00	2,720 59

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide



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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
Lot	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
Ticker	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
WB1M 936997980	311	U S TREAS NOTES 5YR FUTURES	1 000 Mar 2001	104,086 550	104,086 55		JUN01 Local	104,398 44		-311 89	-311 89	0 00	-311 89
WB1M 936997980	350	U S TREAS NOTES 5YR FUTURES	80 00 May 2001	8,503,689 700	8,503,689 70		JUN01 Local	8,392,132 85		111,556 85	111,556 85	0 00	111,556 85
WB1M 936997980	351	U S TREAS NOTES 5YR FUTURES	1 000 Apr 2001	103,539 670	103,539 67		JUN01 Local	104,414 06		-874 39	-874 39	0 00	-874 39
WB1M 936997980	351	U S TREAS NOTES 5YR FUTURES	1 000 May 2001	104,024 050	104,024 05		JUN01 Local	103,750 00		274 05	274 05	0 00	274 05
WB1F 936997980	382	U S TREAS NOTES 5YR FUTURES	59 00 Jun 2001	6,179,761 180	6,179,761 18		JUN01 Local	6,169,061 09		10,700 09	10,700 09	0 00	10,700 09
WB1Q 936997980	393	U S TREAS NOTES 5YR FUTURES	9 000 Apr 2001	958,095 370	958,095 37		JUN01 Local	948,542 25		9,553 12	9,553 12	0 00	9,553 12
WB1Q 936997980	393	CXL	-9 000 Apr 2001	-958,095 370	-958,095 37		JUN01 Local	-948,542 25		-9,553 12	-9,553 12	0 00	-9,553 12
WB1Q 936997980	395	U S TREAS NOTES 5YR FUTURES	9 000 Apr 2001	958,095 370	958,095 37		JUN01 Local	948,542 25		9,553 12	9,553 12	0 00	9,553 12
WB1F 936997980	398	U S TREAS NOTES 5YR FUTURES	72 000 Jun 2001	7,516,386 720	7,516,386 72		JUN01 Local	7,515,837 36		549 36	549 36	0 00	549 36

Realized Gain/Loss - Futures Contracts

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Composite - January 01, 2001 - to December 31, 2001



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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contract	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M 936997980	403	U S TREAS NOTES 5YR FUTURES	JUN01								
		8 00B Apr 2001	826,442 400	Local				835,312 50		-8,870 10	
		800,000 00	826,442 40	Base				835,312 50		-8,870 10	0 00
WB1M 936997980	409	U S TREAS NOTES 5YR FUTURES	JUN01								
		6 00B Mar 2001	623,113 040	Local				626,390 62		-3,277 58	
		600,000 00	623,113 04	Base				626,390 62		-3,277 58	0 00
WB1M 936997980	410	U S TREAS NOTES 5YR FUTURES	JUN01								
		6 00B Mar 2001	623,206 790	Local				626,390 62		-3,183 83	
		600,000 00	623,206 79	Base				626,390 62		-3,183 83	0 00
WB1M 936997980	428	U S TREAS NOTES 5YR FUTURES	JUN01								
		1 00B May 2001	104,320 920	Local				104,414 06		-93 14	
		100,000 00	104,320 92	Base				104,414 06		-93 14	0 00
WB1M 936997980	453	U S TREAS NOTES 5YR FUTURES	JUN01								
		1 00B Mar 2001	104,102 180	Local				104,398 44		-296 26	
		100,000 00	104,102 18	Base				104,398 44		-296 26	0 00
WB1F 936997980	469	U S TREAS NOTES 5YR FUTURES	JUN01								
		81 00B Jun 2001	8,407,841 310	Local				8,455,317 03		-47,475 72	
		8,100,000 00	8,407,841 31	Base				8,455,317 03		-47,475 72	0 00
WB1Q 936997980	471	U S TREAS NOTES 5YR FUTURES	JUN01								
		6 00B May 2001	639,773 590	Local				632,208 17		7,565 42	
		600,000 00	639,773 59	Base				632,208 17		7,565 42	0 00
WB1M 936997980	483	U S TREAS NOTES 5YR FUTURES	JUN01								
		1 00B Mar 2001	103,899 030	Local				104,398 43		-499 40	
		100,000 00	103,899 03	Base				104,398 43		-499 40	0 00
WB1M 936997980	497	U S TREAS NOTES 5YR FUTURES	JUN01								
		3 00B Apr 2001	308,509 650	Local				313,242 19		-4,732 54	
		300,000 00	308,509 65	Base				313,242 19		-4,732 54	0 00

Realized Gain/Loss - Futures Contracts

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Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1H	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
539		144 00 May 2001	15,238,641 440				Local	15,093,181 08		145,460 36	
		14,400,000 00	15,238,641 44				Base	15,093,181 08		145,460 36	145,460 36
WB1M	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
547		1 00 May 2001	104,086 540				Local	104,414 06		-327 52	
		100,000 00	104,086 54				Base	104,414 06		-327 52	-327 52
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
548		3 00 May 2001	319,280 100				Local	315,950 74		3,329 36	
		300,000 00	319,280 10				Base	315,950 74		3,329 36	3,329 36
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
594		4 00 May 2001	423,675 550				Local	421,267 65		2,407 90	
		400,000 00	423,675 55				Base	421,267 65		2,407 90	2,407 90
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
595		3 00 May 2001	317,686 350				Local	315,950 74		1,735 61	
		300,000 00	317,686 35				Base	315,950 74		1,735 61	1,735 61
WB1M	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
597		12 00 Apr 2001	1,246,874 980				Local	1,252,968 74		-6,093 76	
		1,200,000 00	1,246,874 98				Base	1,252,968 74		-6,093 76	-6,093 76
WB1M	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
598		1 00 Apr 2001	103,859 520				Local	104,414 06		-554 54	
		100,000 00	103,859 52				Base	104,414 06		-554 54	-554 54
WB1M	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
621		2 00 May 2001	207,766 840				Local	208,828 12		-1,061 28	
		200,000 00	207,766 84				Base	208,828 12		-1,061 28	-1,061 28
WB1H	936997980	U S TREAS NOTES 5YR FUTURES					JUN01				
665		4 00 May 2001	423,586 680				Local	419,313 34		4,273 34	
		400,000 00	423,586 68				Base	419,313 34		4,273 34	4,273 34

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Proceeds		Cost	Future Gn/Ls			
WB1Q 936997980 671		U S TREAS NOTES 5YR FUTURES	80 00	May 2001	8,341,419 320	JUN01 Local	8,362,119 66	-20,700 34	0 00	-20,700 34	
							8,362,119 66	-20,700 34			
WB1Q 936997980 673		U S TREAS NOTES 5YR FUTURES	9 00	May 2001	937,400 440	JUN01 Local	940,194 47	-2,794 03	0 00	-2,794 03	
							940,194 47	-2,794 03			
WB1F 936997980 689		U S TREAS NOTES 5YR FUTURES	50 00	May 2001	5,201,383 850	JUN01 Local	5,206,651 30	-5,267 45	0 00	-5,267 45	
							5,206,651 30	-5,267 45			
WB1F 936997980 689		U S TREAS NOTES 5YR FUTURES	CXL	-50 00	May 2001	-5,201,383 850	JUN01 Local	-5,206,651 30	0 00	5,267 45	
								-5,206,651 30			5,267 45
WB1M 936997980 692		U S TREAS NOTES 5YR FUTURES	1 00	May 2001	104,774 040	JUN01 Local	104,414 06	359 98	0 00	359 98	
							104,414 06	359 98			
WB1Q 936997980 733		U S TREAS NOTES 5YR FUTURES	20 00	May 2001	2,106,806 860	JUN01 Local	2,089,380 93	17,425 93	0 00	17,425 93	
							2,089,380 93	17,425 93			
WB1Q 936997980 734		U S TREAS NOTES 5YR FUTURES	44 00	May 2001	4,640,829 200	JUN01 Local	4,597,824 00	43,005 20	0 00	43,005 20	
							4,597,824 00	43,005 20			
WB1Q 936997980 735		U S TREAS NOTES 5YR FUTURES	22 00	May 2001	2,321,148 500	JUN01 Local	2,298,912 00	22,236 50	0 00	22,236 50	
							2,298,912 00	22,236 50			
WB1M 936997980 738		U S TREAS NOTES 5YR FUTURES	2 00	May 2001	210,016 840	JUN01 Local	208,828 12	1,188 72	0 00	1,188 72	
							208,828 12	1,188 72			

Realized Gain/Loss - Futures Contracts

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Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future G/Ls
Lot	Ticker	Notional Pa	Std Date							Base Curr G/Ls	Net Base Future G/Ls
WB1H	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
758		17 00 May 2001	1,803,604 460	Local	1,784,250 98					19,353 48	
		1,700,000 00	1,803,604 46	Base	1,784,250 98					0 00	19,353 48
WB1Q	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
758		17 08 May 2001	1,794,527 580	Local	1,776,432 00					18,095 58	
		1,700,000 00	1,794,527 58	Base	1,776,432 00					0 00	18,095 58
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
771		50 08 May 2001	5,201,540 100	Local	5,206,651 30					-5,111 20	
		5,000,000 00	5,201,540 10	Base	5,206,651 30					0 00	-5,111 20
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
771		50 08 May 2001	-5,201,540 100	Local	-5,206,651 30					5,111 20	
		-5,000,000 00	-5,201,540 10	Base	-5,206,651 30					0 00	5,111 20
WB1F	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
772		50 08 May 2001	5,201,384 100	Local	5,206,651 30					-5,267 20	
		5,000,000 00	5,201,384 10	Base	5,206,651 30					0 00	-5,267 20
WB1M	936997980	U S TREAS NOTES 5YR FUTURES	JUN01								
792		2 00 Mar 2001	206,673 100	Local	208,812 50					-2,139 40	
		200,000 00	206,673 10	Base	208,812 50					0 00	-2,139 40
936997980	Total				197,601,344 49					793,758 81	
					197,601,344 49					0 00	793,758 81
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01								
377		2 00 Jun 2001	406,141 850	Local	409,343 75					-3,201 90	
		400,000 00	406,141 85	Base	409,343 75					0 00	-3,201 90
WB1F	936999994	U S TREAS NOTES 2YR FUTURES	SEP01								
407		29 03 Jun 2001	5,915,089 060	Local	5,935,993 30					-20,904 24	
		5,800,000 00	5,915,089 06	Base	5,935,993 30					0 00	-20,904 24

Realized Gain/Loss - Futures Contracts

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Serving the Global Investment Marketplace

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Year Data

Composite
January 01 2001 to December 31 2001

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot			Notional Pa	Set Date					
Ticker									
								Close Ex. Rate	Trd Dts of Orig Trds
								Future Gn/Ls	Net Base Future Gn/Ls
								Future Gn/Ls	Base Curr Gn/Ls
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
461		1 003 Jul 2001	205,930 290	Local	205,828 12			102 17	
		200,000 00	205,930 29	Base	205,828 12			102 17	0 00
									102 17
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
526		1 00 May 2001	204,789 670	Local	204,890 62			-100 95	
		200,000 00	204,789 67	Base	204,890 62			-100 95	0 00
									-100 95
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
582		21 07 Jun 2001	4,266,609 320	Local	4,298,109 36			-31,500 04	
		4,200,000 00	4,266,609 32	Base	4,298,109 36			-31,500 04	0 00
									-31,500 04
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
586		6 00 Jun 2001	1,224,144 280	Local	1,228,031 24			-3,886 96	
		1,200,000 00	1,224,144 28	Base	1,228,031 24			-3,886 96	0 00
									-3,886 96
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
672		1 00 Jun 2001	204,265 610	Local	204,671 87			-406 26	
		200,000 00	204,265 61	Base	204,671 87			-406 26	0 00
									-406 26
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01						
687		17 00 Jun 2001	3,481,995 530	Local	3,484,937 49			-2,941 96	
		3,400,000 00	3,481,995 53	Base	3,484,937 49			-2,941 96	0 00
									-2,941 96
936999994	Total								
			15,908,965 61	Local	15,971,805 75			-62,840 14	
			15,908,965 61	Base	15,971,805 75			-62,840 14	0 00
									-62,840 14
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
031		1 07 Oct 2001	102,602 180	Local	104,710 94			-2,108 76	
		100,000 00	102,602 18	Base	104,710 94			-2,108 76	0 00
									-2,108 76
WB1M	93799E943	U S TREAS BONDS FUTURES	DEC01						
071		4 00 Oct 2001	410,283 680	Local	418,843 74			-8,560 06	
		400,000 00	410,283 68	Base	418,843 74			-8,560 06	0 00
									-8,560 06

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

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Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
088	9 07 Nov 2001	951,342 600	Local		941,156 25			10,186 35			10,186 35
	900,000 00	951,342 60	Base		941,156 25			10,186 35	0 00		
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
089	2 07 Nov 2001	219,180 300	Local		213,062 50			6,117 80			6,117 80
	200,000 00	219,180 30	Base		213,062 50			6,117 80	0 00		
WB1Q 93799E943	U S TREAS BONDS FUTURES	DEC01									
090	58 07 Oct 2001	6,070,280 870	Local		6,133,256 43			-62,975 56			-62,975 56
	5,800,000 00	6,070,280 87	Base		6,133,256 43			-62,975 56	0 00		
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
118	1 09 Oct 2001	103,102 180	Local		104,710 94			-1,608 76			-1,608 76
	100,000 00	103,102 18	Base		104,710 94			-1,608 76	0 00		
WB1Z 93799E943	U S TREAS BONDS FUTURES	DEC01									
155	230 00 Aug 2001	24,053,112 500	Local		23,990,725 00			62,387 50			62,387 50
	23,000,000 00	24,053,112 50	Base		23,990,725 00			62,387 50	0 00		
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
166	4 08 Sep 2001	415,908 700	Local		418,843 75			-2,935 05			-2,935 05
	400,000 00	415,908 70	Base		418,843 75			-2,935 05	0 00		
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
191	2 08 Nov 2001	224,371 400	Local		216,187 50			8,183 90			8,183 90
	200,000 00	224,371 40	Base		216,187 50			8,183 90	0 00		
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
192	2 08 Nov 2001	224,176 700	Local		216,187 50			7,989 20			7,989 20
	200,000 00	224,176 70	Base		216,187 50			7,989 20	0 00		
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
193	24 08 Nov 2001	2,765,637 400	Local		2,632,361 90			133,275 50			133,275 50
	2,400,000 00	2,765,637 40	Base		2,632,361 90			133,275 50	0 00		

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trda	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1Q 93799E943	353	U S TREAS BONDS FUTURES	7 00 Sep 2001	719,166 000	DEC01	Local	729,065 75		-9,899 75		
			700,000 00	719,166 00	Base		729,065 75		-9,899 75	0 00	-9,899 75
WB1M 93799E943	436	U S TREAS BONDS FUTURES	1 00 Sep 2001	103,914 680	DEC01	Local	104,710 94		-796 26		
			100,000 00	103,914 68	Base		104,710 94		-796 26	0 00	-796 26
WB1M 93799E943	463	U S TREAS BONDS FUTURES	1 00 Oct 2001	100,980 780	DEC01	Local	104,710 94		-3,730 16		
			100,000 00	100,980 78	Base		104,710 94		-3,730 16	0 00	-3,730 16
WB1Q 93799E943	477	U S TREAS BONDS FUTURES	14 00 Sep 2001	1,429,576 060	DEC01	Local	1,456,642 33		-27,066 27		
			1,400,000 00	1,429,576 06	Base		1,456,642 33		-27,066 27	0 00	-27,066 27
WB1Q 93799E943	507	U S TREAS BONDS FUTURES	27 08 Sep 2001	2,717,950 010	DEC01	Local	2,782,360 02		-64,410 01		
			2,700,000 00	2,717,950 01	Base		2,782,360 02		-64,410 01	0 00	-64,410 01
WB1F 93799E943	509	U S TREAS BONDS FUTURES	11 09 Nov 2001	1,077,649 360	DEC01	Local	1,146,596 68		-68,947 32		
			1,100,000 00	1,077,649 36	Base		1,146,596 68		-68,947 32	0 00	-68,947 32
WB1F 93799E943	528	U S TREAS BONDS FUTURES	7 00 Nov 2001	686,572 320	DEC01	Local	729,831 41		-43,259 09		
			700,000 00	686,572 32	Base		729,831 41		-43,259 09	0 00	-43,259 09
WB1Q 93799E943	535	U S TREAS BONDS FUTURES	10 09 Nov 2001	1,036,955 000	DEC01	Local	1,039,435 00		-2,480 00		
			1,000,000 00	1,036,955 00	Base		1,039,435 00		-2,480 00	0 00	-2,480 00
WB1F 93799E943	538	U S TREAS BONDS FUTURES	6 00 Nov 2001	595,146 720	DEC01	Local	625,522 86		-30,376 14		
			600,000 00	595,146 72	Base		625,522 86		-30,376 14	0 00	-30,376 14

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1F 93799E943	U S TREAS BONDS FUTURES												
577		2 05 Nov 2001	199,944 740	Local		208,507 62		-8,562 88		0 00			-8,562 88
		200,000 00	199,944 74	Base		208,507 62		-8,562 88					
WB1M 93799E943	U S TREAS BONDS FUTURES												
620		2 02 Nov 2001	199,899 040	Local		209,421 87		-9,522 83		0 00			-9,522 83
		200,000 00	199,899 04	Base		209,421 87		-9,522 83					
WB1M 93799E943	U S TREAS BONDS FUTURES												
628		2 09 Nov 2001	207,727 160	Local		210,148 43		-2,421 27		0 00			-2,421 27
		200,000 00	207,727 16	Base		210,148 43		-2,421 27					
WB1H 93799E943	U S TREAS BONDS FUTURES												
639		109 00 Aug 2001	11,399,083 750	Local		11,369,517 50		29,566 25		0 00			29,566 25
		10,900,000 00	11,399,083 75	Base		11,369,517 50		29,566 25					
WB1F 93799E943	U S TREAS BONDS FUTURES												
653		9 06 Nov 2001	933,032 620	Local		942,971 81		-9,939 19		0 00			-9,939 19
		900,000 00	933,032 62	Base		942,971 81		-9,939 19					
WB1M 93799E943	U S TREAS BONDS FUTURES												
672		1 00 Sep 2001	105,945 930	Local		104,710 94		1,234 99		0 00			1,234 99
		100,000 00	105,945 93	Base		104,710 94		1,234 99					
WB1F 93799E943	U S TREAS BONDS FUTURES												
673		9 09 Nov 2001	944,423 240	Local		944,448 37		-25 13		0 00			-25 13
		900,000 00	944,423 24	Base		944,448 37		-25 13					
WB1M 93799E943	U S TREAS BONDS FUTURES												
687		1 00 Nov 2001	105,433 900	Local		105,406 25		27 65		0 00			27 65
		100,000 00	105,433 90	Base		105,406 25		27 65					
WB1F 93799E943	U S TREAS BONDS FUTURES												
702		10 00 Nov 2001	1,050,661 200	Local		1,052,850 60		-2,189 40		0 00			-2,189 40
		1,000,000 00	1,050,661 20	Base		1,052,850 60		-2,189 40					

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional Cost		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Notional Proceeds		Notional Cost		Future Gn/Ls		Base Curr Gn/Ls	
WB1M 93799E943	U S TREAS BONDS FUTURES	DEC01									
715		1 00 Sep 2001	106,195 930	Local		104,710 94		1,484 99			
		100,000 00	106,195 93	Base		104,710 94		1,484 99		0 00	1,484 99
WB1F 93799E943	U S TREAS BONDS FUTURES	DEC01									
747		18 00 Nov 2001	1,891,627 660	Local		1,877,831 08		13,996 58			
		1,800,000 00	1,891,627 66	Base		1,877,831 08		13,996 58		0 00	13,996 58
WB1F 93799E943	U S TREAS BONDS FUTURES	DEC01									
753		2 00 Nov 2001	208,819 740	Local		208,070 12		749 62			
		200,000 00	208,819 74	Base		208,070 12		749 62		0 00	749 62
WB1F 93799E943	U S TREAS BONDS FUTURES	DEC01									
760		1 00 Nov 2001	104,409 870	Local		104,035 06		374 81			
		100,000 00	104,409 87	Base		104,035 06		374 81		0 00	374 81
93799E943	Total										
			61,465,114 22	Local		61,551,352 97		-86,238 75			
			61,465,114 22	Base		61,551,352 97		-86,238 75		0 00	-86,238 75
WB1H 93799H995	U S TREAS NOTES 5YR FUTURES	DEC01									
027		6 00 Sep 2001	651,714 730	Local		649,938 78		1,775 95			
		600,000 00	651,714 73	Base		649,938 78		1,775 95		0 00	1,775 95
WB1M 93799H995	U S TREAS NOTES 5YR FUTURES	DEC01									
029		1 00 Nov 2001	101,527 650	Local		105,750 00		-4,222 35			
		100,000 00	101,527 65	Base		105,750 00		-4,222 35		0 00	-4,222 35
WB1M 93799H995	U S TREAS NOTES 5YR FUTURES	DEC01									
070		6 00 Oct 2001	614,206 790	Local		632,390 62		-18,183 83			
		600,000 00	614,206 79	Base		632,390 62		-18,183 83		0 00	-18,183 83
WB1Q 93799H995	U S TREAS NOTES 5YR FUTURES	DEC01									
085		34 00 Oct 2001	3,714,918 400	Local		3,698,426 50		16,491 90			
		3,400,000 00	3,714,918 40	Base		3,698,426 50		16,491 90		0 00	16,491 90

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date		Proceeds	Notional		Future Gn/Ls	
						Cost		Future Gn/Ls	Net Base Future Gn/Ls
WB1H	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
093		1 00	Sep 2001	108,641 260	Local	108,323 13	318 13		
		100,000 00		108,641 26	Base	108,323 13	318 13		318 13
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
147		9 00	Oct 2001	965,498 420	Local	976,863 13	-11,364 71		
		900,000 00		965,498 42	Base	976,863 13	-11,364 71		-11,364 71
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
154		3 00	Sep 2001	306,962 770	Local	316,195 31	-9,232 54		
		300,000 00		306,962 77	Base	316,195 31	-9,232 54		-9,232 54
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
163		3 00	Oct 2001	307,525 270	Local	316,195 31	-8,670 04		
		300,000 00		307,525 27	Base	316,195 31	-8,670 04		-8,670 04
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
186		85 00	Nov 2001	9,096,980 350	Local	9,116,065 05	-19,084 70		
		8,500,000 00		9,096,980 35	Base	9,116,065 05	-19,084 70		-19,084 70
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
233		14 00	Aug 2001	1,467,930 440	Local	1,475,578 12	-7,647 68		
		1,400,000 00		1,467,930 44	Base	1,475,578 12	-7,647 68		-7,647 68
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
251		1 00	Oct 2001	102,524 050	Local	105,398 44	-2,874 39		
		100,000 00		102,524 05	Base	105,398 44	-2,874 39		-2,874 39
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
265		2 00	Oct 2001	205,079 340	Local	210,796 87	-5,717 53		
		200,000 00		205,079 34	Base	210,796 87	-5,717 53		-5,717 53
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES			DEC01				
340		4 00	Oct 2001	408,471 200	Local	421,593 75	-13,122 55		
		400,000 00		408,471 20	Base	421,593 75	-13,122 55		-13,122 55

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							
Lot			Notional Pa	Stl Date									
Ticker													
WB1M 93799H995		U S TREAS NOTES 5YR FUTURES											
341		3 000 Oct 2001	306,494 020		Local		316,195 31	-9,701 29					
		300,000 00	306,494 02		Base		316,195 31	-9,701 29		0 00		-9,701 29	
WB1M 93799H995		U S TREAS NOTES 5YR FUTURES											
342		3 000 Oct 2001	306,447 140		Local		316,195 31	-9,748 17					
		300,000 00	306,447 14		Base		316,195 31	-9,748 17		0 00		-9,748 17	
WB1Q 93799H995		U S TREAS NOTES 5YR FUTURES											
366		14 00 Nov 2001	1,497,843 030		Local		1,519,496 39	-21,653 36					
		1,400,000 00	1,497,843 03		Base		1,519,496 39	-21,653 36		0 00		-21,653 36	
WB1Q 93799H995		U S TREAS NOTES 5YR FUTURES											
380		22 00 Nov 2001	2,382,071 160		Local		2,394,325 34	-12,254 18					
		2,200,000 00	2,382,071 16		Base		2,394,325 34	-12,254 18		0 00		-12,254 18	
WB1H 93799H995		U S TREAS NOTES 5YR FUTURES											
395		63 00 Oct 2001	6,756,379 690		Local		6,824,357 19	-67,977 50					
		6,300,000 00	6,756,379 69		Base		6,824,357 19	-67,977 50		0 00		-67,977 50	
WB1Q 93799H995		U S TREAS NOTES 5YR FUTURES											
413		72 00 Sep 2001	7,737,522 460		Local		7,747,764 58	-10,242 12					
		7,200,000 00	7,737,522 46		Base		7,747,764 58	-10,242 12		0 00		-10,242 12	
WB1M 93799H995		U S TREAS NOTES 5YR FUTURES											
422		2 00 Oct 2001	204,298 090		Local		210,796 87	-6,498 78					
		200,000 00	204,298 09		Base		210,796 87	-6,498 78		0 00		-6,498 78	
WB1M 93799H995		U S TREAS NOTES 5YR FUTURES											
436		2 00 Nov 2001	209,086 550		Local		211,500 00	-2,413 45					
		200,000 00	209,086 55		Base		211,500 00	-2,413 45		0 00		-2,413 45	
WB1M 93799H995		U S TREAS NOTES 5YR FUTURES											
501		5 00 Oct 2001	505,234 360		Local		526,992 18	-21,757 82					
		500,000 00	505,234 36		Base		526,992 18	-21,757 82		0 00		-21,757 82	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1F 93799H995	502	U S TREAS NOTES 5YR FUTURES	46 00	Nov 2001	4,661,266 480	4,865,037 74	-203,771 26	-203,771 26	0 00	-203,771 26	
					4,661,266 48	4,865,037 74					
WB1M 93799H995	502	U S TREAS NOTES 5YR FUTURES	6 00	Oct 2001	606,187 510	632,390 63	-26,203 12	-26,203 12	0 00	-26,203 12	
					606,187 51	632,390 63					
WB1M 93799H995	503	U S TREAS NOTES 5YR FUTURES	2 00	Oct 2001	202,031 240	210,796 87	-8,765 63	-8,765 63	0 00	-8,765 63	
					202,031 24	210,796 87					
WB1M 93799H995	504	U S TREAS NOTES 5YR FUTURES	3 00	Oct 2001	305,004 900	317,250 00	-12,245 10	-12,245 10	0 00	-12,245 10	
					305,004 90	317,250 00					
WB1F 93799H995	512	U S TREAS NOTES 5YR FUTURES	39 00	Nov 2001	3,965,349 570	4,124,705 91	-159,356 34	-159,356 34	0 00	-159,356 34	
					3,965,349 57	4,124,705 91					
WB1F 93799H995	525	U S TREAS NOTES 5YR FUTURES	11 00	Nov 2001	1,123,244 430	1,163,378 59	-40,134 16	-40,134 16	0 00	-40,134 16	
					1,123,244 43	1,163,378 59					
WB1F 93799H995	536	U S TREAS NOTES 5YR FUTURES	41 00	Nov 2001	4,208,419 580	4,336,229 29	-127,809 71	-127,809 71	0 00	-127,809 71	
					4,208,419 58	4,336,229 29					
WB1Q 93799H995	550	U S TREAS NOTES 5YR FUTURES	5 00	Nov 2001	529,415 450	534,170 85	-4,755 40	-4,755 40	0 00	-4,755 40	
					529,415 45	534,170 85					
WB1M 93799H995	567	U S TREAS NOTES 5YR FUTURES	2 00	Sep 2001	206,141 840	210,796 87	-4,655 03	-4,655 03	0 00	-4,655 03	
					206,141 84	210,796 87					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
WB1F	93799H995	U S TREAS NOTES 6YR FUTURES	DEC01						
574		75 06 Nov 2001	7,739,748 250	Local	7,914,164 75		-174,416 50		
		7,500,000 00	7,739,748 25	Base	7,914,164 75		-174,416 50	0 00	-174,416 50
WB2J	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
597		325 09 Nov 2001	34,551,272 050	Local	34,714,903 65		-163,631 60		
		32,500,000 00	34,551,272 05	Base	34,714,903 65		-163,631 60	0 00	-163,631 60
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
619		1 02 Nov 2001	101,980 770	Local	105,750 00		-3,769 23		
		100,000 00	101,980 77	Base	105,750 00		-3,769 23	0 00	-3,769 23
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
627		2 09 Nov 2001	207,899 050	Local	211,500 00		-3,600 95		
		200,000 00	207,899 05	Base	211,500 00		-3,600 95	0 00	-3,600 95
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
641		4 00 Oct 2001	411,625 000	Local	421,593 75		-9,968 75		
		400,000 00	411,625 00	Base	421,593 75		-9,968 75	0 00	-9,968 75
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
642		4 00 Oct 2001	411,687 500	Local	421,593 75		-9,906 25		
		400,000 00	411,687 50	Base	421,593 75		-9,906 25	0 00	-9,906 25
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
648		1 00 Oct 2001	102,984 380	Local	105,398 44		-2,414 06		
		100,000 00	102,984 38	Base	105,398 44		-2,414 06	0 00	-2,414 06
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
648		CXL	-1 00 Oct 2001	-102,984 380	Local	-105,398 44	2,414 06		
		-100,000 00	-102,984 38	Base	-105,398 44		2,414 06	0 00	2,414 06
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01						
649		1 00 Oct 2001	102,919 580	Local	105,398 44		-2,478 86		
		100,000 00	102,919 58	Base	105,398 44		-2,478 86	0 00	-2,478 86

Base Currency USD - US DOLLAR						
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds
Lot	Ticker	Notional Pa	Sft Date			
Security Description						
						Notional Cost
						Close Ex. Rate Future Grn/Ls
						Base Curr Grn/Ls
						Trd Dts of Orig Trlds Net Base Future Grn/Ls
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
651		500 08 Nov 2001	52,771,605 880	Local	53,132,255 44	-360,649 56
		50,000,000 00	52,771,605 88	Base	53,132,255 44	-360,649 56
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
670		2 09 Nov 2001	217,167 960	Local	216,150 48	1,017 48
		200,000 00	217,167 96	Base	216,150 48	1,017 48
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
670		1 08 Nov 2001	101,918 270	Local	105,750 00	-3,831 73
		100,000 00	101,918 27	Base	105,750 00	-3,831 73
WB1Q	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
686		13 09 Oct 2001	1,408,425 250	Local	1,409,041 75	-616 50
		1,300,000 00	1,408,425 25	Base	1,409,041 75	-616 50
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
700		23 09 Nov 2001	2,503,181 540	Local	2,485,730 52	17,451 02
		2,300,000 00	2,503,181 54	Base	2,485,730 52	17,451 02
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
707		10 09 Nov 2001	1,094,277 300	Local	1,080,752 40	13,524 90
		1,000,000 00	1,094,277 30	Base	1,080,752 40	13,524 90
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
711		6 09 Nov 2001	657,878 880	Local	648,451 44	9,427 44
		600,000 00	657,878 88	Base	648,451 44	9,427 44
WB1M	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
716		1 09 Sep 2001	102,695 930	Local	105,398 44	-2,702 51
		100,000 00	102,695 93	Base	105,398 44	-2,702 51
WB1F	93799H995	U S TREAS NOTES 5YR FUTURES	DEC01			
724		69 08 Nov 2001	7,563,450 870	Local	7,457,191 56	106,259 31
		6,900,000 00	7,563,450 87	Base	7,457,191 56	106,259 31

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB1F 93799H995 U S TREAS NOTES 5YR FUTURES														
742		52 00	Nov 2001	5,838,842 880	Local		DEC01	5,686,900 44		151,942 44				
		5,200,000 00		5,838,842 88	Base			5,686,900 44		151,942 44		0 00		151,942 44
WB1F 93799H995 U S TREAS NOTES 5YR FUTURES														
749		104 00	Nov 2001	11,701,190 360	Local		DEC01	11,414,803 18		286,387 18				
		10,400,000 00		11,701,190 36	Base			11,414,803 18		286,387 18		0 00		286,387 18
WB1F 93799H995 U S TREAS NOTES 5YR FUTURES														
758		42 00	Nov 2001	4,698,246 000	Local		DEC01	4,602,769 50		95,476 50				
		4,200,000 00		4,698,246 00	Base			4,602,769 50		95,476 50		0 00		95,476 50
WB1M 93799H995 U S TREAS NOTES 5YR FUTURES														
781		1 00	Nov 2001	101,183 900	Local		DEC01	105,750 00		-4,566 10				
		100,000 00		101,183 90	Base			105,750 00		-4,566 10		0 00		-4,566 10
WB1M 93799H995 U S TREAS NOTES 5YR FUTURES														
787		3 00	Oct 2001	306,822 140	Local		DEC01	316,195 31		-9,373 17				
		300,000 00		306,822 14	Base			316,195 31		-9,373 17		0 00		-9,373 17
93799H995 Total														
				186,358,437 53	Local			187,257,939 73		-899,502 20				
				186,358,437 53	Base			187,257,939 73		-899,502 20		0 00		-899,502 20
WB1Q 93799J959 U S AGENCY 10YR NOTE FUTURES														
403		15 00	Sep 2001	1,512,916 780	Local		DEC01	1,526,588 43		-13,671 65				
		1,500,000 00		1,512,916 78	Base			1,526,588 43		-13,671 65		0 00		-13,671 65
WB1Q 93799J959 U S AGENCY 10YR NOTE FUTURES														
403		-15 00	Sep 2001	-1,512,916 780	Local		DEC01	-1,526,588 43		13,671 65				
		-1,500,000 00		-1,512,916 78	Base			-1,526,588 43		13,671 65		0 00		13,671 65
WB1Q 93799J959 U S AGENCY 10YR NOTE FUTURES														
447		15 00	Sep 2001	1,505,510 540	Local		DEC01	1,522,885 31		-17,374 77				
		1,500,000 00		1,505,510 54	Base			1,522,885 31		-17,374 77		0 00		-17,374 77

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement



STATE STREET
Serving Institutional Investors Worldwide

June 3, 2002

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES					DEC01				
447	CXL	-15 00 Sep 2001	-1,506,510 540				Local	-1,522,885 31		17,374 77	
		-1,500,000 00	-1,505,510 54				Base	-1,522,885 31		17,374 77	0 00
WB1Q	93799J959	U S AGENCY 10YR NOTE FUTURES					DEC01				
450		15 00 Sep 2001	1,512,916 780				Local	1,526,588 43		-13,671 65	
		1,500,000 00	1,512,916 78				Base	1,526,588 43		-13,671 65	0 00
	93799J959	Total									
							Local	1,526,588 43		-13,671 65	
							Base	1,526,588 43		-13,671 65	0 00
											-13,671 65
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
01		6 08 Nov 2001	677,884 650				Local	657,187 50		20,697 15	
		600,000 00	677,884 65				Base	657,187 50		20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
01	CXL	-6 08 Nov 2001	-677,884 650				Local	-657,187 50		-20,697 15	
		-600,000 00	-677,884 65				Base	-657,187 50		-20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
03		6 08 Nov 2001	677,884 650				Local	657,187 50		20,697 15	
		600,000 00	677,884 65				Base	657,187 50		20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
03	CXL	-6 08 Nov 2001	-677,884 650				Local	-657,187 50		-20,697 15	
		-600,000 00	-677,884 65				Base	-657,187 50		-20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
05		6 08 Nov 2001	677,884 650				Local	657,187 50		20,697 15	
		600,000 00	677,884 65				Base	657,187 50		20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
05	CXL	-6 08 Nov 2001	-677,884 650				Local	-657,187 50		-20,697 15	
		-600,000 00	-677,884 65				Base	-657,187 50		-20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
05		6 08 Nov 2001	677,884 650				Local	657,187 50		20,697 15	
		600,000 00	677,884 65				Base	657,187 50		20,697 15	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
05	CXL	-6 08 Nov 2001	-677,884 650				Local	-657,187 50		-20,697 15	
		-600,000 00	-677,884 65				Base	-657,187 50		-20,697 15	0 00

Realized Gain/Loss - Futures Contracts

Statement 31

View Data June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date	Proceeds						Base Curr Gn/Ls	
WB1M 93799J967 07		U S TREAS NOTES 10YR FUTURES	DEC01								
		6 08 Nov 2001	677,884 650			Local	657,187 50		20,697 15		
		600,000 00	677,884 65			Base	657,187 50		20,697 15	0 00	20,697 15
WB1M 93799J967 07		U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -6 08 Nov 2001	-677,884 650			Local	-657,187 50		-20,697 15		
		-600,000 00	-677,884 65			Base	-657,187 50		-20,697 15	0 00	-20,697 15
WB1M 93799J967 09		U S TREAS NOTES 10YR FUTURES	DEC01								
		6 08 Nov 2001	677,884 650			Local	657,187 50		20,697 15		
		600,000 00	677,884 65			Base	657,187 50		20,697 15	0 00	20,697 15
WB1M 93799J967 09		U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -6 08 Nov 2001	-677,884 650			Local	-657,187 50		-20,697 15		
		-600,000 00	-677,884 65			Base	-657,187 50		-20,697 15	0 00	-20,697 15
WB1M 93799J967 011		U S TREAS NOTES 10YR FUTURES	DEC01								
		6 08 Nov 2001	677,884 650			Local	657,187 50		20,697 15		
		600,000 00	677,884 65			Base	657,187 50		20,697 15	0 00	20,697 15
WB1M 93799J967 011		U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -6 08 Nov 2001	-677,884 650			Local	-657,187 50		-20,697 15		
		-600,000 00	-677,884 65			Base	-657,187 50		-20,697 15	0 00	-20,697 15
WB1M 93799J967 013		U S TREAS NOTES 10YR FUTURES	DEC01								
		6 08 Nov 2001	677,884 650			Local	657,187 50		20,697 15		
		600,000 00	677,884 65			Base	657,187 50		20,697 15	0 00	20,697 15
WB1M 93799J967 013		U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -6 08 Nov 2001	-677,884 650			Local	-657,187 50		-20,697 15		
		-600,000 00	-677,884 65			Base	-657,187 50		-20,697 15	0 00	-20,697 15
WB1M 93799J967 015		U S TREAS NOTES 10YR FUTURES	DEC01								
		6 08 Nov 2001	677,884 650			Local	657,187 50		20,697 15		
		600,000 00	677,884 65			Base	657,187 50		20,697 15	0 00	20,697 15

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

Year Ending June 30, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
015	CXL	-6 08 Nov 2001	-677,884 650	Local				-657,187 50		-20,697 15	
		-600,000 00	-677,884 65	Base				-657,187 50		-20,697 15	0 00
											-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
017		6 08 Nov 2001	677,884 650	Local				657,187 50		20,697 15	
		600,000 00	677,884 65	Base				657,187 50		20,697 15	0 00
											20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
017	CXL	-6 08 Nov 2001	-677,884 650	Local				-657,187 50		-20,697 15	
		-600,000 00	-677,884 65	Base				-657,187 50		-20,697 15	0 00
											-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
019		6 08 Nov 2001	677,884 650	Local				657,187 50		20,697 15	
		600,000 00	677,884 65	Base				657,187 50		20,697 15	0 00
											20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
019	CXL	-6 08 Nov 2001	-677,884 650	Local				-657,187 50		-20,697 15	
		-600,000 00	-677,884 65	Base				-657,187 50		-20,697 15	0 00
											-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
021		6 08 Nov 2001	677,884 650	Local				657,187 50		20,697 15	
		600,000 00	677,884 65	Base				657,187 50		20,697 15	0 00
											20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
021	CXL	-6 08 Nov 2001	-677,884 650	Local				-657,187 50		-20,697 15	
		-600,000 00	-677,884 65	Base				-657,187 50		-20,697 15	0 00
											-20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
023		6 08 Nov 2001	677,884 650	Local				657,187 50		20,697 15	
		600,000 00	677,884 65	Base				657,187 50		20,697 15	0 00
											20,697 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
023	CXL	-6 08 Nov 2001	-677,884 650	Local				-657,187 50		-20,697 15	
		-600,000 00	-677,884 65	Base				-657,187 50		-20,697 15	0 00
											-20,697 15

Statement 31

STATE STREET.
Serving Institutional Investors Worldwide

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January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR													Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contract	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional	Pa	Stl	Date									
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
025		6 00 Nov 2001	677,884	650			Local	657,187	50	20,697	15			
		600,000	00			677,884	65	657,187	50	20,697	15	0.00	20,697 15	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
027		3 00 Nov 2001	322,395	450			Local	329,250	00	-6,854	55			
		300,000	00			322,395	45	329,250	00	-6,854	55	0.00	-6,854 55	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
028		2 00 Nov 2001	214,836	550			Local	219,500	00	-4,663	45			
		200,000	00			214,836	55	219,500	00	-4,663	45	0.00	-4,663 45	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
029		2 00 Oct 2001	206,860	600			Local	212,531	25	-5,670	65			
		200,000	00			206,860	60	212,531	25	-5,670	65	0.00	-5,670 65	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
030		4 00 Sep 2001	418,033	700			Local	425,062	50	-7,028	80			
		400,000	00			418,033	70	425,062	50	-7,028	80	0.00	-7,028 80	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
030		4 00 Sep 2001	418,033	700			Local	-425,062	50	7,028	80			
		-400,000	00			-418,033	70	-425,062	50	7,028	80	0.00	7,028 80	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
031		5 00 Sep 2001	522,620	240			Local	531,328	12	-8,707	88			
		500,000	00			522,620	24	531,328	12	-8,707	88	0.00	-8,707 88	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
031		5 00 Sep 2001	522,620	240			Local	-531,328	12	8,707	88			
		-500,000	00			-522,620	24	-531,328	12	8,707	88	0.00	8,707 88	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01											
033		4 00 Sep 2001	418,033	700			Local	425,062	50	-7,028	80			
		400,000	00			418,033	70	425,062	50	-7,028	80	0.00	-7,028 80	

Realized Gain/Loss = Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 3

Trade Date

June 9, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gr/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls		Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
035		5 08 Sep 2001	522,620 240		531,328 12		-8,707 88				
		500,000 00	522,620 24		531,328 12		-8,707 88		0 00		-8,707 88
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
068		12 08 Oct 2001	1,238,351 100		1,275,187 50		-36,836 40				
		1,200,000 00	1,238,351 10		1,275,187 50		-36,836 40		0 00		-36,836 40
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
069		5 08 Oct 2001	515,901 510		531,328 13		-15,426 62				
		500,000 00	515,901 51		531,328 13		-15,426 62		0 00		-15,426 62
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
085		202 07 Nov 2001	22,702,628 640		22,073,459 17		628,169 47				
		20,200,000 00	22,702,628 64		22,073,459 17		628,169 47		0 00		628,169 47
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
095		6 09 Nov 2001	635,822 160		651,953 13		-16,130 97				
		600,000 00	635,822 16		651,953 13		-16,130 97		0 00		-16,130 97
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
101		7 08 Oct 2001	765,266 490		765,840 30		-573 81				
		700,000 00	765,266 49		765,840 30		-573 81		0 00		-573 81
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
101		CXL	-7 08 Oct 2001	-765,266 490	-765,840 30		573 81				
		-700,000 00	-765,266 49		-765,840 30		573 81		0 00		573 81
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
103		7 08 Oct 2001	765,266 490		765,840 30		-573 81				
		700,000 00	765,266 49		765,840 30		-573 81		0 00		-573 81
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
105		5 08 Sep 2001	522,854 630		531,328 13		-8,473 50				
		500,000 00	522,854 63		531,328 13		-8,473 50		0 00		-8,473 50

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

From 01/01/2001 to December 31, 2001

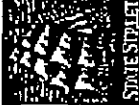
Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 93799J967	114	U S TREAS NOTES 10YR FUTURES	10 00 Oct 2001	1,031,646 750	1,062,656 25	-31,009 50	-31,009 50	0 00	-31,009 50
		1,000,000 00		1,031,646 75	1,062,656 25	-31,009 50	-31,009 50		
WB1M 93799J967	114	U S TREAS NOTES 10YR FUTURES	10 00 Oct 2001	-1,031,646 750	-1,062,656 25	31,009 50	31,009 50	0 00	31,009 50
		CXL -1,000,000 00		-1,031,646 75	-1,062,656 25	31,009 50	31,009 50		
WB1M 93799J967	116	U S TREAS NOTES 10YR FUTURES	10 00 Oct 2001	1,031,646 750	1,062,656 25	-31,009 50	-31,009 50	0 00	-31,009 50
		1,000,000 00		1,031,646 75	1,062,656 25	-31,009 50	-31,009 50		
WB1M 93799J967	128	U S TREAS NOTES 10YR FUTURES	1 00 Aug 2001	105,805 300	106,273 44	-468 14	-468 14	0 00	-468 14
		100,000 00		105,805 30	106,273 44	-468 14	-468 14		
WB1M 93799J967	129	U S TREAS NOTES 10YR FUTURES	9 00 Aug 2001	952,013 320	956,414 06	-4,400 74	-4,400 74	0 00	-4,400 74
		900,000 00		952,013 32	956,414 06	-4,400 74	-4,400 74		
WB1Q 93799J967	129	U S TREAS NOTES 10YR FUTURES	7 00 Oct 2001	764,870 850	765,840 30	-969 45	-969 45	0 00	-969 45
		700,000 00		764,870 85	765,840 30	-969 45	-969 45		
WB1M 93799J967	152	U S TREAS NOTES 10YR FUTURES	2 00 Sep 2001	207,673 100	212,531 25	-4,858 15	-4,858 15	0 00	-4,858 15
		200,000 00		207,673 10	212,531 25	-4,858 15	-4,858 15		
WB1M 93799J967	153	U S TREAS NOTES 10YR FUTURES	2 00 Sep 2001	207,329 350	212,531 25	-5,201 90	-5,201 90	0 00	-5,201 90
		200,000 00		207,329 35	212,531 25	-5,201 90	-5,201 90		
WB1M 93799J967	158	U S TREAS NOTES 10YR FUTURES	4 00 Oct 2001	413,971 200	425,062 50	-11,091 30	-11,091 30	0 00	-11,091 30
		400,000 00		413,971 20	425,062 50	-11,091 30	-11,091 30		

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot			Notional Pa	Std Date							
Ticker											
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
158		CXL	-4 000 00	413,971 200	-413,971 20		Local	-425,062 50	11,091 30		
			-400,000 00		-413,971 20		Base	-425,062 50	11,091 30	0 00	11,091 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
159			7 000 00	728,152 730	728,152 73		Local	745,765 63	-17,612 90		
			700,000 00		728,152 73		Base	745,765 63	-17,612 90	0 00	-17,612 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
159		CXL	-7 000 00	-728,152 730	-728,152 73		Local	-745,765 63	17,612 90		
			-700,000 00		-728,152 73		Base	-745,765 63	17,612 90	0 00	17,612 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
161			4 000 00	413,971 200	413,971 20		Local	425,062 50	-11,091 30		
			400,000 00		413,971 20		Base	425,062 50	-11,091 30	0 00	-11,091 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
162			7 000 00	728,152 730	728,152 73		Local	745,765 63	-17,612 90		
			700,000 00		728,152 73		Base	745,765 63	-17,612 90	0 00	-17,612 90
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
164			4 000 00	414,471 200	414,471 20		Local	425,062 50	-10,591 30		
			400,000 00		414,471 20		Base	425,062 50	-10,591 30	0 00	-10,591 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
171			1 000 00	107,114 200	107,114 20		Local	107,090 15	24 05		
			100,000 00		107,114 20		Base	107,090 15	24 05	0 00	24 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
172			142 000 00	15,231,622 700	15,231,622 70		Local	15,190,879 45	40,743 25		
			14,200,000 00		15,231,622 70		Base	15,190,879 45	40,743 25	0 00	40,743 25
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
175			8 000 00	846,288 600	846,288 60		Local	851,721 20	-5,432 60		
			800,000 00		846,288 60		Base	851,721 20	-5,432 60	0 00	-5,432 60

Realized Gain/Loss - Futures Contracts

Statement 31

Year Ending 12/31/2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate
Lot			Notional Pa	Std Date	Proceeds				Future Gn/Ls
Ticker									Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
175		3 00 Nov 2001	323,848 570			Local	327,843 75		-3,995 18
		300,000 00	323,848 57			Base	327,843 75	0 00	-3,995 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
175		CXL -3 00 Nov 2001	-323,848 570			Local	-327,843 75		3,995 18
		-300,000 00	-323,848 57			Base	-327,843 75	0 00	3,995 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
176		2 00 Nov 2001	212,259 650			Local	213,242 80		-983 15
		200,000 00	212,259 65			Base	213,242 80	0 00	-983 15
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
177		15 00 Nov 2001	1,592,994 270			Local	1,599,727 26		-6,732 99
		1,500,000 00	1,592,994 27			Base	1,599,727 26	0 00	-6,732 99
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
177		3 00 Nov 2001	323,848 570			Local	327,843 75		-3,995 18
		300,000 00	323,848 57			Base	327,843 75	0 00	-3,995 18
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
178		3 00 Nov 2001	318,951 970			Local	320,051 70		-1,099 73
		300,000 00	318,951 97			Base	320,051 70	0 00	-1,099 73
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
179		3 00 Nov 2001	318,998 850			Local	320,051 70		-1,052 85
		300,000 00	318,998 85			Base	320,051 70	0 00	-1,052 85
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
180		5 00 Nov 2001	528,867 870			Local	531,982 00		-3,114 13
		500,000 00	528,867 87			Base	531,982 00	0 00	-3,114 13
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES				DEC01			
183		8 00 Nov 2001	845,163 600			Local	850,596 20		-5,432 60
		800,000 00	845,163 60			Base	850,596 20	0 00	-5,432 60

Realized Gain/Loss - Futures Contracts

Statement of

Composite
January 01, 2001 to December 31, 2001

Year-End
June 30, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls	Trd Dts of Ong Trds Net Base Future Gr/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds						
Lot	Ticker	Notional Pa	Std Date									
WB1M 183	93799J967	U S TREAS NOTES 10YR FUTURES	1 00 Aug 2001	105,727 180	106,265 63		Local	-538 45				
		100,000 00		105,727 18	106,265 63		Base	-538 45		0 00		-538 45
WB1M 184	93799J967	U S TREAS NOTES 10YR FUTURES	3 03 Nov 2001	317,123 860	318,973 58		Local	-1,849 72				
		300,000 00		317,123 86	318,973 58		Base	-1,849 72		0 00		-1,849 72
WB1M 185	93799J967	U S TREAS NOTES 10YR FUTURES	3 03 Nov 2001	316,983 210	318,973 57		Local	-1,990 36				
		300,000 00		316,983 21	318,973 57		Base	-1,990 36		0 00		-1,990 36
WB1Q 191	93799J967	U S TREAS NOTES 10YR FUTURES	12 03 Sep 2001	1,274,951 630	1,270,827 00		Local	4,124 63				
		1,200,000 00		1,274,951 63	1,270,827 00		Base	4,124 63		0 00		4,124 63
WB1H 193	93799J967	U S TREAS NOTES 10YR FUTURES	67 02 Oct 2001	6,874,772 060	7,098,423 08		Local	-223,651 02				
		6,700,000 00		6,874,772 06	7,098,423 08		Base	-223,651 02		0 00		-223,651 02
WB1Q 193	93799J967	U S TREAS NOTES 10YR FUTURES	13 03 Sep 2001	1,383,463 800	1,376,729 25		Local	6,734 55				
		1,300,000 00		1,383,463 80	1,376,729 25		Base	6,734 55		0 00		6,734 55
WB1M 194	93799J967	U S TREAS NOTES 10YR FUTURES	4 03 Oct 2001	416,533 700	425,937 50		Local	-9,403 80				
		400,000 00		416,533 70	425,937 50		Base	-9,403 80		0 00		-9,403 80
WB1M 195	93799J967	U S TREAS NOTES 10YR FUTURES	5 03 Oct 2001	520,588 990	532,421 87		Local	-11,832 88				
		500,000 00		520,588 99	532,421 87		Base	-11,832 88		0 00		-11,832 88
WB1M 249	93799J967	U S TREAS NOTES 10YR FUTURES	8 03 Oct 2001	833,411 160	852,421 88		Local	-19,010 72				
		800,000 00		833,411 16	852,421 88		Base	-19,010 72		0 00		-19,010 72

Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

June 3, 2002

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Notional Pa	Stl Date						
Close Ex. Rate									
Future Gn/Ls									
Base Curr Gn/Ls									
Trd Dta of Orig Trds									
Net Base Future Gn/Ls									
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
250		5 000 Oct 2001	520,901 500		532,812 50		-11,911 00		
		500,000 00	520,901 50		532,812 50		-11,911 00	0 00	-11,911 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
255		3 000 Nov 2001	325,254 830		327,609 38		-2,354 55		
		300,000 00	325,254 83		327,609 38		-2,354 55	0 00	-2,354 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
255		CXL -3 000 Nov 2001	-325,254 830		-327,609 38		2,354 55		
		-300,000 00	-325,254 83		-327,609 38		2,354 55	0 00	2,354 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
257		3 000 Nov 2001	325,254 830		327,609 38		-2,354 55		
		300,000 00	325,254 83		327,609 38		-2,354 55	0 00	-2,354 55
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
264		1 000 Oct 2001	103,352 180		106,265 63		-2,913 45		
		100,000 00	103,352 18		106,265 63		-2,913 45	0 00	-2,913 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
292		1 000 Sep 2001	107,117 790		106,265 62		852 17		
		100,000 00	107,117 79		106,265 62		852 17	0 00	852 17
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
293		1 000 Sep 2001	106,133 430		106,265 63		-132 20		
		100,000 00	106,133 43		106,265 63		-132 20	0 00	-132 20
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
294		1 000 Sep 2001	106,102 160		106,265 62		-163 46		
		100,000 00	106,102 16		106,265 62		-163 46	0 00	-163 46
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
295		8 000 Oct 2001	823,879 900		850,218 75		-26,338 85		
		800,000 00	823,879 90		850,218 75		-26,338 85	0 00	-26,338 85

Realized Gain/Loss - Futures Contracts

Statement 31

Composite January 01 2001 to December 31 2001

View Data

June 6 2002

STATE STREET.
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Security Description			Notional	Cost	Future Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds		
Lot	Ticker	Contracts	Trd Date	Notional	Proceeds							
		Notional Pa	Stl Date									
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
295		2 00	Sep 2001	212,079 350	Local	212,531 25		-451 90				
		200,000 00		212,079 35	Base	212,531 25		-451 90	0 00		-451 90	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
315		2 00	Oct 2001	206,048 100	Local	212,531 25		-6,483 15				
		200,000 00		206,048 10	Base	212,531 25		-6,483 15	0 00		-6,483 15	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
315		CXL	-2 00	Oct 2001	-206,048 100	Local	-212,531 25	6,483 15				
		-200,000 00		-206,048 10	Base	-212,531 25		6,483 15	0 00		6,483 15	
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
316		12 00	Sep 2001	1,289,074 730	Local	1,284,272 30		4,802 43				
		1,200,000 00		1,289,074 73	Base	1,284,272 30		4,802 43	0 00		4,802 43	
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
317		8 00	Sep 2001	859,383 170	Local	856,181 54		3,201 63				
		800,000 00		859,383 17	Base	856,181 54		3,201 63	0 00		3,201 63	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
317		2 00	Oct 2001	206,048 100	Local	212,531 25		-6,483 15				
		200,000 00		206,048 10	Base	212,531 25		-6,483 15	0 00		-6,483 15	
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
317		CXL	-8 00	Sep 2001	-859,383 170	Local	-856,181 54	-3,201 63				
		-800,000 00		-859,383 17	Base	-856,181 54		-3,201 63	0 00		-3,201 63	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
351		8 00	Oct 2001	824,567 400	Local	850,125 00		-25,557 60				
		800,000 00		824,567 40	Base	850,125 00		-25,557 60	0 00		-25,557 60	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01							
351		CXL	-8 00	Oct 2001	-824,567 400	Local	-850,125 00	25,557 60				
		-800,000 00		-824,567 40	Base	-850,125 00		25,557 60	0 00		25,557 60	

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

May Date: June 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds							Net Base Future Gn/Ls
WB1M 353	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		8 00 Oct 2001	824,567 400			Local	850,125 00		-25,557 60		
		800,000 00	824,567 40			Base	850,125 00		-25,557 60	0 00	-25,557 60
WB1Q 396	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		11 08 Sep 2001	1,165,509 910			Local	1,177,249 61		-11,739 70		
		1,100,000 00	1,165,509 91			Base	1,177,249 61		-11,739 70	0 00	-11,739 70
WB1Q 396	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -11 08 Sep 2001	-1,165,509 910			Local	-1,177,249 61		11,739 70		
		-1,100,000 00	-1,165,509 91			Base	-1,177,249 61		11,739 70	0 00	11,739 70
WB1M 398	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		4 08 Sep 2001	426,533 700			Local	425,062 50		1,471 20		
		400,000 00	426,533 70			Base	425,062 50		1,471 20	0 00	1,471 20
WB1M 398	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -4 08 Sep 2001	-426,533 700			Local	-425,062 50		-1,471 20		
		-400,000 00	-426,533 70			Base	-425,062 50		-1,471 20	0 00	-1,471 20
WB1M 401	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		4 08 Sep 2001	426,533 700			Local	425,062 50		1,471 20		
		400,000 00	426,533 70			Base	425,062 50		1,471 20	0 00	1,471 20
WB1M 421	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		1 08 Oct 2001	102,836 540			Local	106,265 62		-3,429 08		
		100,000 00	102,836 54			Base	106,265 62		-3,429 08	0 00	-3,429 08
WB1M 433	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		2 07 Sep 2001	211,110 600			Local	212,531 25		-1,420 65		
		200,000 00	211,110 60			Base	212,531 25		-1,420 65	0 00	-1,420 65
WB1M 433	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01								
		CXL -2 07 Sep 2001	-211,110 600			Local	-212,531 25		1,420 65		
		-200,000 00	-211,110 60			Base	-212,531 25		1,420 65	0 00	1,420 65

Serving the New England Community Since 1964

June 23, 2002

WALKER

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 435	93799J967	U S TREAS NOTES 10YR FUTURES	2 00	Sep 2001	211,110.600		DEC01 Local	212,531.25	-1,420.65		
			200,000.00		211,110.60		Base	212,531.25	-1,420.65	0.00	-1,420.65
WB1Q 451	93799J967	U S TREAS NOTES 10YR FUTURES	11 08	Sep 2001	1,165,509.910		DEC01 Local	1,177,249.61	-11,739.70		
			1,100,000.00		1,165,509.91		Base	1,177,249.61	-11,739.70	0.00	-11,739.70
WB1Q 451	93799J967	U S TREAS NOTES 10YR FUTURES	-11 08	Sep 2001	-1,165,509.910		DEC01 Local	-1,177,249.61	11,739.70		
		CXL	-1,100,000.00		-1,165,509.91		Base	-1,177,249.61	11,739.70	0.00	11,739.70
WB1M 459	93799J967	U S TREAS NOTES 10YR FUTURES	7 00	Oct 2001	737,849.810		DEC01 Local	754,703.13	-16,853.32		
			700,000.00		737,849.81		Base	754,703.13	-16,853.32	0.00	-16,853.32
WB1M 460	93799J967	U S TREAS NOTES 10YR FUTURES	8 00	Oct 2001	855,064.960		DEC01 Local	869,109.38	-14,044.42		
			800,000.00		855,064.96		Base	869,109.38	-14,044.42	0.00	-14,044.42
WB1M 461	93799J967	U S TREAS NOTES 10YR FUTURES	1 00	Oct 2001	106,980.780		DEC01 Local	108,765.63	-1,784.85		
			100,000.00		106,980.78		Base	108,765.63	-1,784.85	0.00	-1,784.85
WB1Q 468	93799J967	U S TREAS NOTES 10YR FUTURES	23 08	Sep 2001	2,423,031.540		DEC01 Local	2,461,521.92	-38,490.38		
			2,300,000.00		2,423,031.54		Base	2,461,521.92	-38,490.38	0.00	-38,490.38
WB1Q 468	93799J967	U S TREAS NOTES 10YR FUTURES	-23 08	Sep 2001	-2,423,031.540		DEC01 Local	-2,461,521.92	38,490.38		
		CXL	-2,300,000.00		-2,423,031.54		Base	-2,461,521.92	38,490.38	0.00	38,490.38
WB1Q 470	93799J967	U S TREAS NOTES 10YR FUTURES	14 08	Nov 2001	1,559,125.520		DEC01 Local	1,531,680.60	27,444.92		
			1,400,000.00		1,559,125.52		Base	1,531,680.60	27,444.92	0.00	27,444.92

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
472		23 08 Sep 2001	2,423,031 540	Local				2,461,521 92		-38,490 38	
		2,300,000 00	2,423,031 54	Base				2,461,521 92		-38,490 38	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
473		1 00 Sep 2001	105,727 180	Local				106,265 63		-538 45	
		100,000 00	105,727 18	Base				106,265 63		-538 45	0 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
485		30 00 Nov 2001	3,322,984 500	Local				3,281,552 25		41,432 25	
		3,000,000 00	3,322,984 50	Base				3,281,552 25		41,432 25	0 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
492		18 00 Nov 2001	2,019,395 150	Local				1,967,987 57		51,407 58	
		1,800,000 00	2,019,395 15	Base				1,967,987 57		51,407 58	0 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
493		14 00 Nov 2001	1,573,326 440	Local				1,534,351 37		38,975 07	
		1,400,000 00	1,573,326 44	Base				1,534,351 37		38,975 07	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
496		3 00 Oct 2001	310,150 260	Local				318,796 87		-8,646 61	
		300,000 00	310,150 26	Base				318,796 87		-8,646 61	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
497		4 00 Oct 2001	413,471 200	Local				425,062 50		-11,591 30	
		400,000 00	413,471 20	Base				425,062 50		-11,591 30	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES									
498		2 00 Oct 2001	206,704 350	Local				212,531 25		-5,826 90	
		200,000 00	206,704 35	Base				212,531 25		-5,826 90	0 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES									
505		11 00 Sep 2001	1,208,681 390	Local				1,198,837 35		9,844 04	
		1,100,000 00	1,208,681 39	Base				1,198,837 35		9,844 04	0 00

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Statement of

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STATE STREET
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Notional Pa	Stl Date								Future Gn/Ls	Future Gn/Ls
Ticker										Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
519	5 00 Sep 2001	520,354 630	Local		531,328 13					-10,973 50	
	500,000 00	520,354 63	Base		531,328 13					-10,973 50	-10,973 50
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
520	4 00 Sep 2001	416,471 200	Local		425,062 50					-8,591 30	
	400,000 00	416,471 20	Base		425,062 50					-8,591 30	-8,591 30
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
521	5 00 Sep 2001	520,823 360	Local		531,328 12					-10,504 76	
	500,000 00	520,823 36	Base		531,328 12					-10,504 76	-10,504 76
WB1Q 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
530	33 00 Nov 2001	3,776,871 280	Local		3,659,157 89					117,713 39	
	3,300,000 00	3,776,871 28	Base		3,659,157 89					117,713 39	117,713 39
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
552	2 00 Nov 2001	211,742 790	Local		217,484 37					-5,741 58	
	200,000 00	211,742 79	Base		217,484 37					-5,741 58	-5,741 58
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
552	CXL -2 00 Nov 2001	-211,742 790	Local		-217,484 37					5,741 58	
	-200,000 00	-211,742 79	Base		-217,484 37					5,741 58	5,741 58
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
554	2 00 Nov 2001	211,742 790	Local		217,484 37					-5,741 58	
	200,000 00	211,742 79	Base		217,484 37					-5,741 58	-5,741 58
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
564	1 00 Sep 2001	104,836 540	Local		106,265 62					-1,429 08	
	100,000 00	104,836 54	Base		106,265 62					-1,429 08	-1,429 08
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES						DEC01				
565	3 00 Sep 2001	314,462 780	Local		318,796 88					-4,334 10	
	300,000 00	314,462 78	Base		318,796 88					-4,334 10	-4,334 10

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional Cost	Close Ex Rate Future Gn/Ls	Trd Dts of Orig Trda
Lot	Ticker	Notional Pa	Stl Date	Proceeds				Future Gn/Ls	Net Base Future Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
566		5 08 Sep 2001	522,151 490		531,328 12	Local		-9,176 63	
		500,000 00	522,151 49		531,328 12	Base		-9,176 63	-9,176 63
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
567		6 00 Oct 2001	622,269 300		637,593 75	Local		-15,324 45	
		600,000 00	622,269 30		637,593 75	Base		-15,324 45	-15,324 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
567		CXL -6 00 Oct 2001	-622,269 300		-637,593 75	Local		15,324 45	
		-600,000 00	-622,269 30		-637,593 75	Base		15,324 45	15,324 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
569		6 00 Oct 2001	622,269 300		637,593 75	Local		-15,324 45	
		600,000 00	622,269 30		637,593 75	Base		-15,324 45	-15,324 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
621		6 09 Sep 2001	628,644 300		637,593 75	Local		-8,949 45	
		600,000 00	628,644 30		637,593 75	Base		-8,949 45	-8,949 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
621		CXL -6 09 Sep 2001	-628,644 300		-637,593 75	Local		8,949 45	
		-600,000 00	-628,644 30		-637,593 75	Base		8,949 45	8,949 45
WB1Z	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
622		2 09 Oct 2001	220,095 000		219,240 00	Local		855 00	
		200,000 00	220,095 00		219,240 00	Base		855 00	855 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
623		6 09 Sep 2001	628,644 300		637,593 75	Local		-8,949 45	
		600,000 00	628,644 30		637,593 75	Base		-8,949 45	-8,949 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
624		3 09 Nov 2001	332,426 710		328,078 13	Local		4,348 58	
		300,000 00	332,426 71		328,078 13	Base		4,348 58	4,348 58

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
624	CXL	-3 00 Nov 2001	-332,426 710		Local	-328,078 13	-4,348 58	-4,348 58	0 00	-4,348 58	
		-300,000 00	-332,426 71		Base	-328,078 13					
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
626		3 00 Nov 2001	332,426 710		Local	328,078 13	4,348 58	4,348 58	0 00	4,348 58	
		300,000 00	332,426 71		Base	328,078 13	4,348 58	4,348 58			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
636		2 00 Oct 2001	208,204 350		Local	212,531 25	-4,326 90	-4,326 90	0 00	-4,326 90	
		200,000 00	208,204 35		Base	212,531 25	-4,326 90	-4,326 90			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
636	CXL	-2 00 Oct 2001	-208,204 350		Local	-212,531 25	4,326 90	4,326 90	0 00	4,326 90	
		-200,000 00	-208,204 35		Base	-212,531 25	4,326 90	4,326 90			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
637		5 00 Oct 2001	519,495 260		Local	531,328 13	-11,832 87	-11,832 87	0 00	-11,832 87	
		500,000 00	519,495 26		Base	531,328 13	-11,832 87	-11,832 87			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
637	CXL	-5 00 Oct 2001	-519,495 260		Local	-531,328 13	11,832 87	11,832 87	0 00	11,832 87	
		-500,000 00	-519,495 26		Base	-531,328 13	11,832 87	11,832 87			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
639		2 00 Oct 2001	208,204 350		Local	212,531 25	-4,326 90	-4,326 90	0 00	-4,326 90	
		200,000 00	208,204 35		Base	212,531 25	-4,326 90	-4,326 90			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
640		5 00 Oct 2001	519,495 260		Local	531,328 13	-11,832 87	-11,832 87	0 00	-11,832 87	
		500,000 00	519,495 26		Base	531,328 13	-11,832 87	-11,832 87			
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES			DEC01						
667		4 00 Nov 2001	426,235 600		Local	434,875 00	-8,639 40	-8,639 40	0 00	-8,639 40	
		400,000 00	426,235 60		Base	434,875 00	-8,639 40	-8,639 40			

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gv/Ls	Net Base Future Gv/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gv/Ls	
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
667	CXL	-4 00 Nov 2001	-426,235 600			Local	-434,875 00		8,639 40		
		-400,000 00	-426,235 60			Base	-434,875 00		8,639 40	0 00	8,639 40
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
668		3 00 Nov 2001	319,832 950			Local	326,375 00		-6,542 05		
		300,000 00	319,832 95			Base	326,375 00		-6,542 05	0 00	-6,542 05
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
668	CXL	-3 00 Nov 2001	-319,832 950			Local	-326,375 00		6,542 05		
		-300,000 00	-319,832 95			Base	-326,375 00		6,542 05	0 00	6,542 05
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
669		15 00 Sep 2001	1,566,454 510			Local	1,593,984 38		-27,529 87		
		1,500,000 00	1,566,454 51			Base	1,593,984 38		-27,529 87	0 00	-27,529 87
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
669		1 00 Nov 2001	107,340 150			Local	109,156 25		-1,816 10		
		100,000 00	107,340 15			Base	109,156 25		-1,816 10	0 00	-1,816 10
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
669	CXL	-1 00 Nov 2001	-107,340 150			Local	-109,156 25		1,816 10		
		-100,000 00	-107,340 15			Base	-109,156 25		1,816 10	0 00	1,816 10
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
680		4 00 Nov 2001	426,235 600			Local	434,875 00		-8,639 40		
		400,000 00	426,235 60			Base	434,875 00		-8,639 40	0 00	-8,639 40
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
680	CXL	-4 00 Nov 2001	-426,235 600			Local	-434,875 00		8,639 40		
		-400,000 00	-426,235 60			Base	-434,875 00		8,639 40	0 00	8,639 40
WB1M 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
681		3 00 Nov 2001	319,832 950			Local	326,375 00		-6,542 05		
		300,000 00	319,832 95			Base	326,375 00		-6,542 05	0 00	-6,542 05

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trlds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	
Lot			Notional Pa	Stt Date						Future Grn/Ls	
Ticker										Future Grn/Ls	
										Base Curr Grn/Ls	
										Net Base Future Grn/Ls	
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
681	CXL	-3 05 Nov 2001	-319,832 950				Local		-326,375 00	6,542 05	
		-300,000 00	-319,832 95				Base		-326,375 00	6,542 05	0 00
											6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
682		4 05 Nov 2001	426,235 600				Local		434,875 00	-8,639 40	
		400,000 00	426,235 60				Base		434,875 00	-8,639 40	0 00
											-8,639 40
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
682	CXL	-4 05 Nov 2001	-426,235 600				Local		-434,875 00	8,639 40	
		-400,000 00	-426,235 60				Base		-434,875 00	8,639 40	0 00
											8,639 40
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
683		46 09 Oct 2001	5,023,517 690				Local		5,023,215 44	302 25	
		4 600,000 00	5,023,517 69				Base		5,023,215 44	302 25	0 00
											302 25
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
683		3 05 Nov 2001	319,832 950				Local		326,375 00	-6,542 05	
		300,000 00	319,832 95				Base		326,375 00	-6,542 05	0 00
											-6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
683	CXL	-3 05 Nov 2001	-319,832 950				Local		-326,375 00	6,542 05	
		-300,000 00	-319,832 95				Base		-326,375 00	6,542 05	0 00
											6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
685		4 05 Nov 2001	426,235 600				Local		434,875 00	-8,639 40	
		400,000 00	426,235 60				Base		434,875 00	-8,639 40	0 00
											-8,639 40
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
686		3 05 Nov 2001	319,832 950				Local		326,375 00	-6,542 05	
		300,000 00	319,832 95				Base		326,375 00	-6,542 05	0 00
											-6,542 05
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
717		1 05 Sep 2001	104,633 410				Local		106,265 62	-1,632 21	
		100,000 00	104,633 41				Base		106,265 62	-1,632 21	0 00
											-1,632 21

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
718		3 00 Sep 2001		313,189 960			Local	318,796 88		-5,606 92	
		300,000 00		313,189 96			Base	318,796 88		-5,606 92	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
719		4 00 Sep 2001		417,540 900			Local	425,062 50		-7,521 60	
		400,000 00		417,540 90			Base	425,062 50		-7,521 60	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
719		1 00 Nov 2001		112,355 770			Local	109,500 00		2,855 77	
		100,000 00		112,355 77			Base	109,500 00		2,855 77	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
721		3 00 Nov 2001		321,223 570			Local	327,468 75		-6,245 18	
		300,000 00		321,223 57			Base	327,468 75		-6,245 18	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
722		3 00 Nov 2001		321,036 070			Local	327,468 75		-6,432 68	
		300,000 00		321,036 07			Base	327,468 75		-6,432 68	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
723		2 00 Nov 2001		214,055 300			Local	218,343 75		-4,288 45	
		200,000 00		214,055 30			Base	218,343 75		-4,288 45	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
724		2 00 Nov 2001		213,992 800			Local	218,343 75		-4,350 95	
		200,000 00		213,992 80			Base	218,343 75		-4,350 95	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
741		1 00 Oct 2001		103,586 540			Local	106,265 62		-2,679 08	
		100,000 00		103,586 54			Base	106,265 62		-2,679 08	0 00
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES					DEC01				
742		4 00 Oct 2001		415,096 200			Local	425,062 50		-9,966 30	
		400,000 00		415,096 20			Base	425,062 50		-9,966 30	0 00

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01									
743		4 00	Oct 2001	414,721 200		425,062 50		-10,341 30					
		400,000 00		414,721 20		425,062 50		-10,341 30		0 00			-10,341 30
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01									
753		3 00	Sep 2001	315,165 890		318,796 87		-3,630 98					
		300,000 00		315,165 89		318,796 87		-3,630 98		0 00			-3,630 98
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01									
754		3 00	Sep 2001	314,978 410		318,796 88		-3,818 47					
		300,000 00		314,978 41		318,796 88		-3,818 47		0 00			-3,818 47
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01									
779		7 00	Nov 2001	746,552 920		765,562 50		-19,009 58					
		700,000 00		746,552 92		765,562 50		-19,009 58		0 00			-19,009 58
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01									
780		7 00	Nov 2001	750,068 550		767,375 00		-17,306 45					
		700,000 00		750,068 55		767,375 00		-17,306 45		0 00			-17,306 45
WB1M	93799J967	U S TREAS NOTES 10YR FUTURES		DEC01									
785		3 00	Oct 2001	309,540 910		318,796 88		-9,255 97					
		300,000 00		309,540 91		318,796 88		-9,255 97		0 00			-9,255 97
93799J967 Total													
				107,789,168 82		107,702,975 44		86,193 38					
				107,789,168 82		107,702,975 44		86,193 38		0 00			86,193 38
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES		DEC01									
216		65 00	Sep 2001	13,327,332 550		13,476,949 20		-149,616 65					
		13,000,000 00		13,327,332 55		13,476,949 20		-149,616 65		0 00			-149,616 65
WB2J	93799J975	U S TREAS NOTES 2YR FUTURES		DEC01									
217		90 00	Sep 2001	18,407,344 900		18,639,609 95		-232,265 05					
		18,000,000 00		18,407,344 90		18,639,609 95		-232,265 05		0 00			-232,265 05

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional Cost		Future Gn/Ls		Base Curr Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
											Net Base Future Gn/Ls
	WB2J 93798J975	U S TREAS NOTES 2YR FUTURES		DEC01							
431		50 08 Oct 2001	10,122,527 000	Local		10,330,946 50		-208,419 50			
		10,000,000 00	10,122,527 00	Base		10,330,946 50		-208,419 50	0 00		-208,419 50
	WB2J 93799J975	U S TREAS NOTES 2YR FUTURES		DEC01							
518		30 08 Nov 2001	6,028,141 200	Local		6,198,567 90		-170,426 70			
		6,000,000 00	6,028,141 20	Base		6,198,567 90		-170,426 70	0 00		-170,426 70
	WB2J 93799J975	U S TREAS NOTES 2YR FUTURES		DEC01							
518		CXL -30 08 Nov 2001	-6,028,141 200	Local		-6,198,567 90		170,426 70			
		-6,000,000 00	-6,028,141 20	Base		-6,198,567 90		170,426 70	0 00		170,426 70
	WB2J 93798J975	U S TREAS NOTES 2YR FUTURES		DEC01							
519		30 08 Nov 2001	6,028,047 420	Local		6,198,567 90		-170,520 48			
		6,000,000 00	6,028,047 42	Base		6,198,567 90		-170,520 48	0 00		-170,520 48
	WB2J 93798J975	U S TREAS NOTES 2YR FUTURES		DEC01							
599		140 08 Nov 2001	28,735,888 200	Local		29,094,619 00		-358,730 80			
		28,000,000 00	28,735,888 20	Base		29,094,619 00		-358,730 80	0 00		-358,730 80
	93798J975 Total		76,621,140 07	Local		77,740,692 55		-1,119,552 48			
			76,621,140 07	Base		77,740,692 55		-1,119,552 48	0 00		-1,119,552 48
	WB1M 93798P930	U S TREAS BONDS FUTURES		MAR02							
121		1 00 Dec 2001	104,848 580	Local		103,082 34		1,766 24			
		100,000 00	104,848 58	Base		103,082 34		1,766 24	0 00		1,766 24
	WB1M 93798P930	U S TREAS BONDS FUTURES		MAR02							
210		1 00 Dec 2001	104,942 330	Local		102,426 09		2,516 24			
		100,000 00	104,942 33	Base		102,426 09		2,516 24	0 00		2,516 24
	WB1M 93798P930	U S TREAS BONDS FUTURES		MAR02							
304		4 08 Nov 2001	404,269 300	Local		409,704 35		-5,435 05			
		400,000 00	404,269 30	Base		409,704 35		-5,435 05	0 00		-5,435 05

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	St Date										
WB1M	93799P930	U S TREAS BONDS FUTURES		MAR02									
336		5 02 Dec 2001	523,711 610	Local		514,755 43		8,956 18		0 00		8,956 18	
		500,000 00	523,711 61	Base		514,755 43		8,956 18					
WB1M	93799P930	U S TREAS BONDS FUTURES		MAR02									
483		1 00 Nov 2001	100,786 080	Local		102,426 09		-1,640 01		0 00		-1,640 01	
		100,000 00	100,786 08	Base		102,426 09		-1,640 01					
WB1M	93799P930	U S TREAS BONDS FUTURES		MAR02									
561		1 03 Dec 2001	100,911 080	Local		102,426 09		-1,515 01		0 00		-1,515 01	
		100,000 00	100,911 08	Base		102,426 09		-1,515 01					
WB1Q	93799P930	U S TREAS BONDS FUTURES		MAR02									
562		10 06 Dec 2001	1,031,470 910	Local		1,031,366 25		104 66		0 00		104 66	
		1,000,000 00	1,031,470 91	Base		1,031,366 25		104 66					
WB1M	93799P930	U S TREAS BONDS FUTURES		MAR02									
581		6 06 Dec 2001	636,403 940	Local		618,494 02		17,909 92		0 00		17,909 92	
		600,000 00	636,403 94	Base		618,494 02		17,909 92					
WB1M	93799P930	U S TREAS BONDS FUTURES		MAR02									
668		1 08 Dec 2001	106,161 080	Local		103,082 34		3,078 74		0 00		3,078 74	
		100,000 00	106,161 08	Base		103,082 34		3,078 74					
WB1M	93799P930	U S TREAS BONDS FUTURES		MAR02									
791		1 08 Dec 2001	103,098 560	Local		102,426 08		672 48		0 00		672 48	
		100,000 00	103,098 56	Base		102,426 08		672 48					
93799P930 Total			3,216,603 47	Local		3,190,189 08		26,414 39		0 00		26,414 39	
			3,216,603 47	Base		3,190,189 08		26,414 39					
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02									
01		5 00 Dec 2001	530,961 620	Local		527,013 25		3,948 37		0 00		3,948 37	
		500,000 00	530,961 62	Base		527,013 25		3,948 37					

Realized Gain/Loss - Futures Contracts

Statement 37

View Date: 12/31/2001

STATE STREET
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base	Future Gn/Ls
Lot			Notional Pa	Sft Date									
Ticker													
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
01	CXL	-5 00 Dec 2001	-530,961 620		Local		-527,013 25	-3,948 37					-3,948 37
		-500,000 00	-530,961 62		Base		-527,013 25	-3,948 37		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
02		4 00 Dec 2001	424,831 800		Local		421,610 60	3,221 20					
		400,000 00	424,831 80		Base		421,610 60	3,221 20		0 00			3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
02	CXL	-4 00 Dec 2001	-424,831 800		Local		-421,610 60	-3,221 20					-3,221 20
		-400,000 00	-424,831 80		Base		-421,610 60	-3,221 20		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
03		5 00 Dec 2001	530,727 250		Local		527,013 25	3,714 00					3,714 00
		500,000 00	530,727 25		Base		527,013 25	3,714 00		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
03	CXL	-5 00 Dec 2001	-530,727 250		Local		-527,013 25	-3,714 00					-3,714 00
		-500,000 00	-530,727 25		Base		-527,013 25	-3,714 00		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
04		4 00 Dec 2001	423,769 300		Local		421,610 60	2,158 70					2,158 70
		400,000 00	423,769 30		Base		421,610 60	2,158 70		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
04	CXL	-4 00 Dec 2001	-423,769 300		Local		-421,610 60	-2,158 70					-2,158 70
		-400,000 00	-423,769 30		Base		-421,610 60	-2,158 70		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
05		4 00 Dec 2001	432,692 400		Local		421,610 60	11,081 80					11,081 80
		400,000 00	432,692 40		Base		421,610 60	11,081 80		0 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
05	CXL	-4 00 Dec 2001	-432,692 400		Local		-421,610 60	-11,081 80					-11,081 80
		-400,000 00	-432,692 40		Base		-421,610 60	-11,081 80		0 00			

Realized Gain/Loss - Futures Contracts

Composite
January-01-2001 to December-31-2001

Statement 31

View Date: June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date							
WB1M 93899Y971	06	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	211,728 400		MAR02 Local	210,805 30	923 10		
		200,000 00		211,728 40		Base	210,805 30	923 10	0 00	923 10
WB1M 93899Y971	06	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-211,728 400		MAR02 Local	-210,805 30	-923 10		
		-200,000 00		-211,728 40		Base	-210,805 30	-923 10	0 00	-923 10
WB1M 93899Y971	07	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,040 900		MAR02 Local	210,805 30	1,235 60		
		200,000 00		212,040 90		Base	210,805 30	1,235 60	0 00	1,235 60
WB1M 93899Y971	07	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,040 900		MAR02 Local	-210,805 30	-1,235 60		
		-200,000 00		-212,040 90		Base	-210,805 30	-1,235 60	0 00	-1,235 60
WB1M 93899Y971	08	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	424,144 300		MAR02 Local	421,610 60	2,533 70		
		400,000 00		424,144 30		Base	421,610 60	2,533 70	0 00	2,533 70
WB1M 93899Y971	08	U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-424,144 300		MAR02 Local	-421,610 60	-2,533 70		
		-400,000 00		-424,144 30		Base	-421,610 60	-2,533 70	0 00	-2,533 70
WB1M 93899Y971	09	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,103 400		MAR02 Local	210,805 30	1,298 10		
		200,000 00		212,103 40		Base	210,805 30	1,298 10	0 00	1,298 10
WB1M 93899Y971	09	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,103 400		MAR02 Local	-210,805 30	-1,298 10		
		-200,000 00		-212,103 40		Base	-210,805 30	-1,298 10	0 00	-1,298 10
WB1M 93899Y971	010	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,134 650		MAR02 Local	210,805 30	1,329 35		
		200,000 00		212,134 65		Base	210,805 30	1,329 35	0 00	1,329 35

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET

Serving Institutional Investors Worldwide



Composite

January 01, 2001 to December 31, 2001

Year/Date

Period

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
010	CXL	-2 00 Dec 2001	-212,134 650				-210,805 30	-1,329 35	-1,329 35	0 00	-1,329 35
		-200,000 00	-212,134 65				-210,805 30	-1,329 35	-1,329 35	0 00	-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
011		2 00 Dec 2001	212,322 150				210,805 30	1,516 85	1,516 85	0 00	1,516 85
		200,000 00	212,322 15				210,805 30	1,516 85	1,516 85	0 00	1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
011	CXL	-2 00 Dec 2001	-212,322 150				-210,805 30	-1,516 85	-1,516 85	0 00	-1,516 85
		-200,000 00	-212,322 15				-210,805 30	-1,516 85	-1,516 85	0 00	-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
012		5 00 Dec 2001	530,961 620				527,013 25	3,948 37	3,948 37	0 00	3,948 37
		500,000 00	530,961 62				527,013 25	3,948 37	3,948 37	0 00	3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
012	CXL	-5 00 Dec 2001	-530,961 620				-527,013 25	-3,948 37	-3,948 37	0 00	-3,948 37
		-500,000 00	-530,961 62				-527,013 25	-3,948 37	-3,948 37	0 00	-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
013		4 00 Dec 2001	424,831 800				421,610 60	3,221 20	3,221 20	0 00	3,221 20
		400,000 00	424,831 80				421,610 60	3,221 20	3,221 20	0 00	3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
013	CXL	-4 00 Dec 2001	-424,831 800				-421,610 60	-3,221 20	-3,221 20	0 00	-3,221 20
		-400,000 00	-424,831 80				-421,610 60	-3,221 20	-3,221 20	0 00	-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
014		5 00 Dec 2001	530,727 250				527,013 25	3,714 00	3,714 00	0 00	3,714 00
		500,000 00	530,727 25				527,013 25	3,714 00	3,714 00	0 00	3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
014	CXL	-5 00 Dec 2001	-530,727 250				-527,013 25	-3,714 00	-3,714 00	0 00	-3,714 00
		-500,000 00	-530,727 25				-527,013 25	-3,714 00	-3,714 00	0 00	-3,714 00

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31

View Date June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dis of Orig Trds
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		
Lot	Ticker	Notional Pa	SI	Date						
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
015		4 00 Dec 2001			423,769 300	421,610 60	2,158 70	2,158 70	0 00	2,158 70
		400,000 00			423,769 30	421,610 60				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
015		CXL			-423,769 300	-421,610 60	-2,158 70	-2,158 70	0 00	-2,158 70
		-400,000 00			-423,769 30	-421,610 60				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
016		4 00 Dec 2001			432,692 400	421,610 60	11,081 80	11,081 80	0 00	11,081 80
		400,000 00			432,692 40	421,610 60				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
016		CXL			-432,692 400	-421,610 60	-11,081 80	-11,081 80	0 00	-11,081 80
		-400,000 00			-432,692 40	-421,610 60				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
017		2 00 Dec 2001			211,728 400	210,805 30	923 10	923 10	0 00	923 10
		200,000 00			211,728 40	210,805 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
017		CXL			-211,728 400	-210,805 30	-923 10	-923 10	0 00	-923 10
		-200,000 00			-211,728 40	-210,805 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
018		2 00 Dec 2001			211,790 900	210,805 30	985 60	985 60	0 00	985 60
		200,000 00			211,790 90	210,805 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
018		CXL			-211,790 900	-210,805 30	-985 60	-985 60	0 00	-985 60
		-200,000 00			-211,790 90	-210,805 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
019		4 00 Dec 2001			424,144 300	421,610 60	2,533 70	2,533 70	0 00	2,533 70
		400,000 00			424,144 30	421,610 60				

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

Year 10/12

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STATE STREET.
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
019	CXL	-4 00 Dec 2001	-424,144 300			Local	-421,610 60		-2,533 70		
		-400,000 00	-424,144 30			Base	-421,610 60		-2,533 70	0 00	-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
020		2 00 Dec 2001	212,103 400			Local	210,805 30		1,298 10		
		200,000 00	212,103 40			Base	210,805 30		1,298 10	0 00	1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
020	CXL	-2 00 Dec 2001	-212,103 400			Local	-210,805 30		-1,298 10		
		-200,000 00	-212,103 40			Base	-210,805 30		-1,298 10	0 00	-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
021		2 00 Dec 2001	212,134 650			Local	210,805 30		1,329 35		
		200,000 00	212,134 65			Base	210,805 30		1,329 35	0 00	1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
021	CXL	-2 00 Dec 2001	-212,134 650			Local	-210,805 30		-1,329 35		
		-200,000 00	-212,134 65			Base	-210,805 30		-1,329 35	0 00	-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
022		2 00 Dec 2001	212,322 150			Local	210,805 30		1,516 85		
		200,000 00	212,322 15			Base	210,805 30		1,516 85	0 00	1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
022	CXL	-2 00 Dec 2001	-212,322 150			Local	-210,805 30		-1,516 85		
		-200,000 00	-212,322 15			Base	-210,805 30		-1,516 85	0 00	-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
023		5 00 Dec 2001	530,961 620			Local	527,013 25		3,948 37		
		500,000 00	530,961 62			Base	527,013 25		3,948 37	0 00	3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
023	CXL	-5 00 Dec 2001	-530,961 620			Local	-527,013 25		-3,948 37		
		-500,000 00	-530,961 62			Base	-527,013 25		-3,948 37	0 00	-3,948 37

Realized Gain/Loss - Futures Contracts

Composite from 01 January 2001 to December 31, 2001

Statement 31

Witch, RMR

June 3, 2002

STATE STREET.
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds				Future Gn/Ls			
WB1M 024	93899Y971	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	424,831 800	424,831 80	MAR02	Local	421,610 60	3,221 20	0 00	3,221 20
WB1M 024	93899Y971	U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-424,831 800	-424,831 80	MAR02	Local	-421,610 60	-3,221 20	0 00	-3,221 20
WB1M 025	93899Y971	U S TREAS NOTES 10YR FUTURES	5 00 Dec 2001	530,727 250	530,727 25	MAR02	Local	527,013 25	3,714 00	0 00	3,714 00
WB1M 025	93899Y971	U S TREAS NOTES 10YR FUTURES	-5 00 Dec 2001	-530,727 250	-530,727 25	MAR02	Local	-527,013 25	-3,714 00	0 00	-3,714 00
WB1M 026	93899Y971	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	423,769 300	423,769 30	MAR02	Local	421,610 60	2,158 70	0 00	2,158 70
WB1M 026	93899Y971	U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-423,769 300	-423,769 30	MAR02	Local	-421,610 60	-2,158 70	0 00	-2,158 70
WB1M 027	93899Y971	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	432,692 400	432,692 40	MAR02	Local	421,610 60	11,081 80	0 00	11,081 80
WB1M 027	93899Y971	U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-432,692 400	-432,692 40	MAR02	Local	-421,610 60	-11,081 80	0 00	-11,081 80
WB1M 028	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	211,728 400	211,728 40	MAR02	Local	210,805 30	923 10	0 00	923 10

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 - to December 31, 2001

Statement of

Net Income



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Ticker		Notional Pa	Stf Date								Base Curr Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
028	CXL	-2 00 Dec 2001	-211,728 40				Local	-210,805 30		-923 10	
		-200,000 00	-211,728 40				Base	-210,805 30		-923 10	0 00
											-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
029		2 00 Dec 2001	211,790 90				Local	210,805 30		985 60	
		200,000 00	211,790 90				Base	210,805 30		985 60	0 00
											985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
029	CXL	-2 00 Dec 2001	-211,790 90				Local	-210,805 30		-985 60	
		-200,000 00	-211,790 90				Base	-210,805 30		-985 60	0 00
											-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
030		2 00 Dec 2001	212,040 90				Local	210,805 30		1,235 60	
		200,000 00	212,040 90				Base	210,805 30		1,235 60	0 00
											1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
030	CXL	-2 00 Dec 2001	-212,040 90				Local	-210,805 30		-1,235 60	
		-200,000 00	-212,040 90				Base	-210,805 30		-1,235 60	0 00
											-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
031		2 00 Dec 2001	212,103 40				Local	210,805 30		1,298 10	
		200,000 00	212,103 40				Base	210,805 30		1,298 10	0 00
											1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
031	CXL	-2 00 Dec 2001	-212,103 40				Local	-210,805 30		-1,298 10	
		-200,000 00	-212,103 40				Base	-210,805 30		-1,298 10	0 00
											-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
032		2 00 Dec 2001	212,134 65				Local	210,805 30		1,329 35	
		200,000 00	212,134 65				Base	210,805 30		1,329 35	0 00
											1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
032	CXL	-2 00 Dec 2001	-212,134 65				Local	-210,805 30		-1,329 35	
		-200,000 00	-212,134 65				Base	-210,805 30		-1,329 35	0 00
											-1,329 35

Realized Gain/Loss - Futures Contracts

Statement

Composite

January 01, 2001 to December 31, 2001

Trade Date

June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

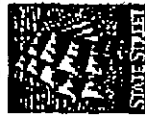
Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
033		2 00 Dec 2001	212,322 150			210,805 30	1,516 85			
		200,000 00	212,322 15			210,805 30	1,516 85		0 00	1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
033		CXL -2 00 Dec 2001	-212,322 150			-210,805 30	-1,516 85			
		-200,000 00	-212,322 15			-210,805 30	-1,516 85		0 00	-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
034		5 00 Dec 2001	530,961 620			527,013 25	3,948 37			
		500,000 00	530,961 62			527,013 25	3,948 37		0 00	3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
034		CXL -5 00 Dec 2001	-530,961 620			-527,013 25	-3,948 37			
		-500,000 00	-530,961 62			-527,013 25	-3,948 37		0 00	-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
035		4 00 Dec 2001	424,831 800			421,610 60	3,221 20			
		400,000 00	424,831 80			421,610 60	3,221 20		0 00	3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
035		CXL -4 00 Dec 2001	-424,831 800			-421,610 60	-3,221 20			
		-400,000 00	-424,831 80			-421,610 60	-3,221 20		0 00	-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
036		5 00 Dec 2001	530,727 250			527,013 25	3,714 00			
		500,000 00	530,727 25			527,013 25	3,714 00		0 00	3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
036		CXL -5 00 Dec 2001	-530,727 250			-527,013 25	-3,714 00			
		-500,000 00	-530,727 25			-527,013 25	-3,714 00		0 00	-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES								
037		4 00 Dec 2001	423,769 300			421,610 60	2,158 70			
		400,000 00	423,769 30			421,610 60	2,158 70		0 00	2,158 70

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31

Valid Date June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
037	CXL	-4 00 Dec 2001	-423,769 300				Local	-421,610 60		-2,158 70	
		-400,000 00	-423,769 30				Base	-421,610 60		-2,158 70	-2,158 70
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
038		4 00 Dec 2001	432,692 400				Local	421,610 60		11,081 80	
		400,000 00	432,692 40				Base	421,610 60		11,081 80	11,081 80
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
038	CXL	-4 00 Dec 2001	-432,692 400				Local	-421,610 60		-11,081 80	
		-400,000 00	-432,692 40				Base	-421,610 60		-11,081 80	-11,081 80
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
039		2 00 Dec 2001	211,728 400				Local	210,805 30		923 10	
		200,000 00	211,728 40				Base	210,805 30		923 10	923 10
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
039	CXL	-2 00 Dec 2001	-211,728 400				Local	-210,805 30		-923 10	
		-200,000 00	-211,728 40				Base	-210,805 30		-923 10	-923 10
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
040		2 00 Dec 2001	211,790 900				Local	210,805 30		985 60	
		200,000 00	211,790 90				Base	210,805 30		985 60	985 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
040	CXL	-2 00 Dec 2001	-211,790 900				Local	-210,805 30		-985 60	
		-200,000 00	-211,790 90				Base	-210,805 30		-985 60	-985 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
041		2 00 Dec 2001	212,040 900				Local	210,805 30		1,235 60	
		200,000 00	212,040 90				Base	210,805 30		1,235 60	1,235 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
041	CXL	-2 00 Dec 2001	-212,040 900				Local	-210,805 30		-1,235 60	
		-200,000 00	-212,040 90				Base	-210,805 30		-1,235 60	-1,235 60

Realized Gain/Loss - Futures Contracts

Statement 31

Composite
January 01, 2000 to December 31, 2000

STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex. Rate	Base Curr Gn/Ls	Trd Dta of Orig Trds
Lot	Ticker	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls		Net Base Future Gn/Ls
		Notional Pa	Stl Date				Future Gn/Ls		
WB1M 93899Y971 042		U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	424,144 300		421,610 60	2,533 70		
				424,144 30		421,610 60	2,533 70	0 00	2,533 70
WB1M 93899Y971 042		U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-424,144 300		-421,610 60	-2,533 70		
				-424,144 30		-421,610 60	-2,533 70	0 00	-2,533 70
WB1M 93899Y971 043		U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,134 650		210,805 30	1,329 35		
				212,134 65		210,805 30	1,329 35	0 00	1,329 35
WB1M 93899Y971 043		U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,134 650		-210,805 30	-1,329 35		
				-212,134 65		-210,805 30	-1,329 35	0 00	-1,329 35
WB1M 93899Y971 044		U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,322 150		210,805 30	1,516 85		
				212,322 15		210,805 30	1,516 85	0 00	1,516 85
WB1M 93899Y971 044		U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,322 150		-210,805 30	-1,516 85		
				-212,322 15		-210,805 30	-1,516 85	0 00	-1,516 85
WB1M 93899Y971 045		U S TREAS NOTES 10YR FUTURES	5 00 Dec 2001	530,961 620		527,013 25	3,948 37		
				530,961 62		527,013 25	3,948 37	0 00	3,948 37
WB1M 93899Y971 045		U S TREAS NOTES 10YR FUTURES	-5 00 Dec 2001	-530,961 620		-527,013 25	-3,948 37		
				-530,961 62		-527,013 25	-3,948 37	0 00	-3,948 37
WB1M 93899Y971 046		U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	424,831 800		421,610 60	3,221 20		
				424,831 80		421,610 60	3,221 20	0 00	3,221 20

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement of

Income



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gnl/Ls	
Lot	Ticker	Notional Pa	Stl Date								Future Gnl/Ls	
											Base Curr Gnl/Ls	
											Net Base Future Gnl/Ls	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
046	CXL	-4 00 Dec 2001	-424,831 800				Local	-421,610 60		-3,221 20		
		-400,000 00	-424,831 80				Base	-421,610 60		-3,221 20	0 00	-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
047		5 00 Dec 2001	530,727 250				Local	527,013 25		3,714 00		
		500,000 00	530,727 25				Base	527,013 25		3,714 00	0 00	3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
047	CXL	-5 00 Dec 2001	-530,727 250				Local	-527,013 25		-3,714 00		
		-500,000 00	-530,727 25				Base	-527,013 25		-3,714 00	0 00	-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
048		4 00 Dec 2001	423,769 300				Local	421,610 60		2,158 70		
		400,000 00	423,769 30				Base	421,610 60		2,158 70	0 00	2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
048	CXL	-4 00 Dec 2001	-423,769 300				Local	-421,610 60		-2,158 70		
		-400,000 00	-423,769 30				Base	-421,610 60		-2,158 70	0 00	-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
049		4 00 Dec 2001	432,692 400				Local	421,610 60		11,081 80		
		400,000 00	432,692 40				Base	421,610 60		11,081 80	0 00	11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
049	CXL	-4 00 Dec 2001	-432,692 400				Local	-421,610 60		-11,081 80		
		-400,000 00	-432,692 40				Base	-421,610 60		-11,081 80	0 00	-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
050		2 00 Dec 2001	211,728 400				Local	210,805 30		923 10		
		200,000 00	211,728 40				Base	210,805 30		923 10	0 00	923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
050	CXL	-2 00 Dec 2001	-211,728 400				Local	-210,805 30		-923 10		
		-200,000 00	-211,728 40				Base	-210,805 30		-923 10	0 00	-923 10

Realized Gain/Loss - Futures Contracts

Statement of

Composite

January 01, 2001 to December 31, 2001

June 30, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
051		2 00 Dec 2001	211,790 900		Local	210,805 30	985 60	985 60			
		200,000 00	211,790 90		Base	210,805 30	985 60	985 60	0 00	985 60	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
051		CXL -2 00 Dec 2001	-211,790 900		Local	-210,805 30	-985 60	-985 60			
		-200,000 00	-211,790 90		Base	-210,805 30	-985 60	-985 60	0 00	-985 60	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
052		2 00 Dec 2001	212,040 900		Local	210,805 30	1,235 60	1,235 60			
		200,000 00	212,040 90		Base	210,805 30	1,235 60	1,235 60	0 00	1,235 60	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
052		CXL -2 00 Dec 2001	-212,040 900		Local	-210,805 30	-1,235 60	-1,235 60			
		-200,000 00	-212,040 90		Base	-210,805 30	-1,235 60	-1,235 60	0 00	-1,235 60	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
053		4 00 Dec 2001	424,144 300		Local	421,610 60	2,533 70	2,533 70			
		400,000 00	424,144 30		Base	421,610 60	2,533 70	2,533 70	0 00	2,533 70	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
053		CXL -4 00 Dec 2001	-424,144 300		Local	-421,610 60	-2,533 70	-2,533 70			
		-400,000 00	-424,144 30		Base	-421,610 60	-2,533 70	-2,533 70	0 00	-2,533 70	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
054		2 00 Dec 2001	212,103 400		Local	210,805 30	1,298 10	1,298 10			
		200,000 00	212,103 40		Base	210,805 30	1,298 10	1,298 10	0 00	1,298 10	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
054		CXL -2 00 Dec 2001	-212,103 400		Local	-210,805 30	-1,298 10	-1,298 10			
		-200,000 00	-212,103 40		Base	-210,805 30	-1,298 10	-1,298 10	0 00	-1,298 10	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
055		2 00 Dec 2001	212,322 150		Local	210,805 30	1,516 85	1,516 85			
		200,000 00	212,322 15		Base	210,805 30	1,516 85	1,516 85	0 00	1,516 85	

Realized Gain/Loss - Futures Contracts

Composite

January 1, 2001 to December 31, 2001

Statement 31

What If: June 3, 2002

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
055	CXL	-2 00 Dec 2001	-212,322 150			MAR02					
		-200,000 00	-212,322 15			Local	-210,805 30		-1,516 85		-1,516 85
						Base	-210,805 30		-1,516 85	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
056		5 00 Dec 2001	530,961 620			MAR02					
		500,000 00	530,961 62			Local	527,013 25		3,948 37		3,948 37
						Base	527,013 25		3,948 37	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
056	CXL	-5 00 Dec 2001	-530,961 620			MAR02					
		-500,000 00	-530,961 62			Local	-527,013 25		-3,948 37		-3,948 37
						Base	-527,013 25		-3,948 37	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
057		4 00 Dec 2001	424,831 800			MAR02					
		400,000 00	424,831 80			Local	421,610 60		3,221 20		3,221 20
						Base	421,610 60		3,221 20	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
057	CXL	-4 00 Dec 2001	-424,831 800			MAR02					
		-400,000 00	-424,831 80			Local	-421,610 60		-3,221 20		-3,221 20
						Base	-421,610 60		-3,221 20	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
058		5 00 Dec 2001	530,727 250			MAR02					
		500,000 00	530,727 25			Local	527,013 25		3,714 00		3,714 00
						Base	527,013 25		3,714 00	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
058	CXL	-5 00 Dec 2001	-530,727 250			MAR02					
		-500,000 00	-530,727 25			Local	-527,013 25		-3,714 00		-3,714 00
						Base	-527,013 25		-3,714 00	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
059		4 00 Dec 2001	423,769 300			MAR02					
		400,000 00	423,769 30			Local	421,610 60		2,158 70		2,158 70
						Base	421,610 60		2,158 70	0 00	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES									
059	CXL	-4 00 Dec 2001	-423,769 300			MAR02					
		-400,000 00	-423,769 30			Local	-421,610 60		-2,158 70		-2,158 70
						Base	-421,610 60		-2,158 70	0 00	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR																
Fund	Asset ID	Security Name	Contracts				Trd Date				Security Description		Notional	Close Ex Rate	Trd Dts of Orig Trds	
Lot			Notional	Pa	Stl	Date	Trd Date	Notional	Proceeds			Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker																
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
060		4 00 Dec 2001	432,692 400							Local		421,610 60	11,081 80			
		400,000 00	432,692 40							Base		421,610 60	11,081 80	0 00		11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
060		CXL -4 00 Dec 2001	-432,692 400							Local		-421,610 60	-11,081 80			
		-400,000 00	-432,692 40							Base		-421,610 60	-11,081 80	0 00		-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
061		2 00 Dec 2001	211,728 400							Local		210,805 30	923 10			
		200,000 00	211,728 40							Base		210,805 30	923 10	0 00		923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
061		CXL -2 00 Dec 2001	-211,728 400							Local		-210,805 30	-923 10			
		-200,000 00	-211,728 40							Base		-210,805 30	-923 10	0 00		-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
062		2 00 Dec 2001	211,790 900							Local		210,805 30	985 60			
		200,000 00	211,790 90							Base		210,805 30	985 60	0 00		985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
062		CXL -2 00 Dec 2001	-211,790 900							Local		-210,805 30	-985 60			
		-200,000 00	-211,790 90							Base		-210,805 30	-985 60	0 00		-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
063		2 00 Dec 2001	212,040 900							Local		210,805 30	1,235 60			
		200,000 00	212,040 90							Base		210,805 30	1,235 60	0 00		1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
063		CXL -2 00 Dec 2001	-212,040 900							Local		-210,805 30	-1,235 60			
		-200,000 00	-212,040 90							Base		-210,805 30	-1,235 60	0 00		-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02													
064		4 00 Dec 2001	424,144 300							Local		421,610 60	2,533 70			
		400,000 00	424,144 30							Base		421,610 60	2,533 70	0 00		2,533 70

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET
Serving International Investment Worldwide



Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds								
Lot	Ticker	Notional Pa	SI Date										
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
064	CXL	-4 00 Dec 2001	-424,144 300	Local		-421,610 60		-2,533 70		0 00		-2,533 70	
		-400,000 00	-424,144 30	Base		-421,610 60		-2,533 70					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
065		2 00 Dec 2001	212,103 400	Local		210,805 30		1,298 10		0 00		1,298 10	
		200,000 00	212,103 40	Base		210,805 30		1,298 10					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
065	CXL	-2 00 Dec 2001	-212,103 400	Local		-210,805 30		-1,298 10		0 00		-1,298 10	
		-200,000 00	-212,103 40	Base		-210,805 30		-1,298 10					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
066		2 00 Dec 2001	212,134 650	Local		210,805 30		1,329 35		0 00		1,329 35	
		200,000 00	212,134 65	Base		210,805 30		1,329 35					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
066	CXL	-2 00 Dec 2001	-212,134 650	Local		-210,805 30		-1,329 35		0 00		-1,329 35	
		-200,000 00	-212,134 65	Base		-210,805 30		-1,329 35					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
067		5 00 Dec 2001	530,961 620	Local		527,013 25		3,948 37		0 00		3,948 37	
		500,000 00	530,961 62	Base		527,013 25		3,948 37					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
067	CXL	-5 00 Dec 2001	-530,961 620	Local		-527,013 25		-3,948 37		0 00		-3,948 37	
		-500,000 00	-530,961 62	Base		-527,013 25		-3,948 37					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
068		4 00 Dec 2001	424,831 800	Local		421,610 60		3,221 20		0 00		3,221 20	
		400,000 00	424,831 80	Base		421,610 60		3,221 20					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02											
068	CXL	-4 00 Dec 2001	-424,831 800	Local		-421,610 60		-3,221 20		0 00		-3,221 20	
		-400,000 00	-424,831 80	Base		-421,610 60		-3,221 20					

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001
View Date: June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
069		5 00 Dec 2001	530,727 250		530,727 25		Local	527,013 25		3,714 00	
		500,000 00			530,727 25		Base	527,013 25		3,714 00	3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
069	CXL	-5 00 Dec 2001	-530,727 250		-530,727 25		Local	-527,013 25		-3,714 00	
		-500,000 00			-530,727 25		Base	-527,013 25		-3,714 00	-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
070		4 00 Dec 2001	423,769 300		423,769 30		Local	421,610 60		2,158 70	
		400,000 00			423,769 30		Base	421,610 60		2,158 70	2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
070	CXL	-4 00 Dec 2001	-423,769 300		-423,769 30		Local	-421,610 60		-2,158 70	
		-400,000 00			-423,769 30		Base	-421,610 60		-2,158 70	-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
071		4 00 Dec 2001	432,692 400		432,692 40		Local	421,610 60		11,081 80	
		400,000 00			432,692 40		Base	421,610 60		11,081 80	11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
071	CXL	-4 00 Dec 2001	-432,692 400		-432,692 40		Local	-421,610 60		-11,081 80	
		-400,000 00			-432,692 40		Base	-421,610 60		-11,081 80	-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
072		2 00 Dec 2001	211,728 400		211,728 40		Local	210,805 30		923 10	
		200,000 00			211,728 40		Base	210,805 30		923 10	923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
072	CXL	-2 00 Dec 2001	-211,728 400		-211,728 40		Local	-210,805 30		-923 10	
		-200,000 00			-211,728 40		Base	-210,805 30		-923 10	-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
073		2 00 Dec 2001	211,790 900		211,790 90		Local	210,805 30		985 60	
		200,000 00			211,790 90		Base	210,805 30		985 60	985 60

Realized Gain/Loss = Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

View Data January 31, 2001 June 30, 2002

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 93899Y971	073	U S TREAS NOTES 10YR FUTURES							
		CXL	-2 00 Dec 2001	-211,790 900	-210,805 30	-985 60			
			-200,000 00	-211,790 90	-210,805 30	-985 60	0 00		-985 60
WB1M 93899Y971	074	U S TREAS NOTES 10YR FUTURES							
			2 00 Dec 2001	212,040 900	210,805 30	1,235 60			
			200,000 00	212,040 90	210,805 30	1,235 60	0 00		1,235 60
WB1M 93899Y971	074	U S TREAS NOTES 10YR FUTURES							
		CXL	-2 00 Dec 2001	-212,040 900	-210,805 30	-1,235 60			
			-200,000 00	-212,040 90	-210,805 30	-1,235 60	0 00		-1,235 60
WB1M 93899Y971	075	U S TREAS NOTES 10YR FUTURES							
			4 00 Dec 2001	424,144 300	421,610 60	2,533 70			
			400,000 00	424,144 30	421,610 60	2,533 70	0 00		2,533 70
WB1M 93899Y971	075	U S TREAS NOTES 10YR FUTURES							
		CXL	-4 00 Dec 2001	-424,144 300	-421,610 60	-2,533 70			
			-400,000 00	-424,144 30	-421,610 60	-2,533 70	0 00		-2,533 70
WB1M 93899Y971	076	U S TREAS NOTES 10YR FUTURES							
			2 00 Dec 2001	212,103 400	210,805 30	1,298 10			
			200,000 00	212,103 40	210,805 30	1,298 10	0 00		1,298 10
WB1M 93899Y971	076	U S TREAS NOTES 10YR FUTURES							
		CXL	-2 00 Dec 2001	-212,103 400	-210,805 30	-1,298 10			
			-200,000 00	-212,103 40	-210,805 30	-1,298 10	0 00		-1,298 10
WB1M 93899Y971	077	U S TREAS NOTES 10YR FUTURES							
			2 00 Dec 2001	212,134 650	210,805 30	1,329 35			
			200,000 00	212,134 65	210,805 30	1,329 35	0 00		1,329 35
WB1M 93899Y971	077	U S TREAS NOTES 10YR FUTURES							
		CXL	-2 00 Dec 2001	-212,134 650	-210,805 30	-1,329 35			
			-200,000 00	-212,134 65	-210,805 30	-1,329 35	0 00		-1,329 35

Realize Gain/Loss - Futures Contracts

Statement 31

Compositer
January 01, 2001 to December 31, 2001

New Data
June 8, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 93899Y971	078	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,322 150	212,322 15	MAR02 Local	210,805 30	210,805 30	1,516 85	1,516 85	1,516 85
		200,000 00			212,322 15	Base	210,805 30		1,516 85	0 00	
WB1M 93899Y971	078	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,322 150	-212,322 15	MAR02 Local	-210,805 30	-210,805 30	-1,516 85	-1,516 85	-1,516 85
		-200,000 00			-212,322 15	Base	-210,805 30		-1,516 85	0 00	
WB1M 93899Y971	079	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	424,831 800	424,831 80	MAR02 Local	421,610 60	421,610 60	3,221 20	3,221 20	3,221 20
		400,000 00			424,831 80	Base	421,610 60		3,221 20	0 00	
WB1M 93899Y971	079	U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-424,831 800	-424,831 80	MAR02 Local	-421,610 60	-421,610 60	-3,221 20	-3,221 20	-3,221 20
		-400,000 00			-424,831 80	Base	-421,610 60		-3,221 20	0 00	
WB1M 93899Y971	080	U S TREAS NOTES 10YR FUTURES	5 00 Dec 2001	530,727 250	530,727 25	MAR02 Local	527,013 25	527,013 25	3,714 00	3,714 00	3,714 00
		500,000 00			530,727 25	Base	527,013 25		3,714 00	0 00	
WB1M 93899Y971	080	U S TREAS NOTES 10YR FUTURES	-5 00 Dec 2001	-530,727 250	-530,727 25	MAR02 Local	-527,013 25	-527,013 25	-3,714 00	-3,714 00	-3,714 00
		-500,000 00			-530,727 25	Base	-527,013 25		-3,714 00	0 00	
WB1M 93899Y971	081	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	423,769 300	423,769 30	MAR02 Local	421,610 60	421,610 60	2,158 70	2,158 70	2,158 70
		400,000 00			423,769 30	Base	421,610 60		2,158 70	0 00	
WB1M 93899Y971	081	U S TREAS NOTES 10YR FUTURES	-4 00 Dec 2001	-423,769 300	-423,769 30	MAR02 Local	-421,610 60	-421,610 60	-2,158 70	-2,158 70	-2,158 70
		-400,000 00			-423,769 30	Base	-421,610 60		-2,158 70	0 00	
WB1M 93899Y971	082	U S TREAS NOTES 10YR FUTURES	4 00 Dec 2001	432,692 400	432,692 40	MAR02 Local	421,610 60	421,610 60	11,081 80	11,081 80	11,081 80
		400,000 00			432,692 40	Base	421,610 60		11,081 80	0 00	

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	St Date											
WB1M 93899Y971	082	U S TREAS NOTES 10YR FUTURES					MAR02							
		CXL	-4 00 Dec 2001	-432,692 400			Local	-421,610 60		-11,081 80				
			-400,000 00	-432,692 40			Base	-421,610 60		-11,081 80		0 00		-11,081 80
WB1M 93899Y971	083	U S TREAS NOTES 10YR FUTURES					MAR02							
			2 00 Dec 2001	211,728 400			Local	210,805 30		923 10				
			200,000 00	211,728 40			Base	210,805 30		923 10		0 00		923 10
WB1M 93899Y971	083	U S TREAS NOTES 10YR FUTURES					MAR02							
		CXL	-2 00 Dec 2001	-211,728 400			Local	-210,805 30		-923 10				
			-200,000 00	-211,728 40			Base	-210,805 30		-923 10		0 00		-923 10
WB1M 93899Y971	084	U S TREAS NOTES 10YR FUTURES					MAR02							
			2 00 Dec 2001	211,790 900			Local	210,805 30		985 60				
			200,000 00	211,790 90			Base	210,805 30		985 60		0 00		985 60
WB1M 93899Y971	084	U S TREAS NOTES 10YR FUTURES					MAR02							
		CXL	-2 00 Dec 2001	-211,790 900			Local	-210,805 30		-985 60				
			-200,000 00	-211,790 90			Base	-210,805 30		-985 60		0 00		-985 60
WB1M 93899Y971	085	U S TREAS NOTES 10YR FUTURES					MAR02							
			2 00 Dec 2001	212,040 900			Local	210,805 30		1,235 60				
			200,000 00	212,040 90			Base	210,805 30		1,235 60		0 00		1,235 60
WB1M 93899Y971	085	U S TREAS NOTES 10YR FUTURES					MAR02							
		CXL	-2 00 Dec 2001	-212,040 900			Local	-210,805 30		-1,235 60				
			-200,000 00	-212,040 90			Base	-210,805 30		-1,235 60		0 00		-1,235 60
WB1M 93899Y971	086	U S TREAS NOTES 10YR FUTURES					MAR02							
			4 00 Dec 2001	424,144 300			Local	421,610 60		2,533 70				
			400,000 00	424,144 30			Base	421,610 60		2,533 70		0 00		2,533 70
WB1M 93899Y971	086	U S TREAS NOTES 10YR FUTURES					MAR02							
		CXL	-4 00 Dec 2001	-424,144 300			Local	-421,610 60		-2,533 70				
			-400,000 00	-424,144 30			Base	-421,610 60		-2,533 70		0 00		-2,533 70

Realize Gain/Loss - Futures Contracts

Statement 31
View Data June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 93899Y971	087	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,103 400	MAR02	Local	210,805 30	1,298 10	1,298 10	0 00	1,298 10
		200,000 00		212,103 40	Base		210,805 30				
WB1M 93899Y971	087	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,103 400	MAR02	Local	-210,805 30	-1,298 10	-1,298 10	0 00	-1,298 10
		-200,000 00		-212,103 40	Base		-210,805 30				
WB1M 93899Y971	088	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,134 650	MAR02	Local	210,805 30	1,329 35	1,329 35	0 00	1,329 35
		200,000 00		212,134 65	Base		210,805 30				
WB1M 93899Y971	088	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,134 650	MAR02	Local	-210,805 30	-1,329 35	-1,329 35	0 00	-1,329 35
		-200,000 00		-212,134 65	Base		-210,805 30				
WB1M 93899Y971	089	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,322 150	MAR02	Local	210,805 30	1,516 85	1,516 85	0 00	1,516 85
		200,000 00		212,322 15	Base		210,805 30				
WB1M 93899Y971	089	U S TREAS NOTES 10YR FUTURES	-2 00 Dec 2001	-212,322 150	MAR02	Local	-210,805 30	-1,516 85	-1,516 85	0 00	-1,516 85
		-200,000 00		-212,322 15	Base		-210,805 30				
WB1M 93899Y971	090	U S TREAS NOTES 10YR FUTURES	5 00 Dec 2001	530,961 620	MAR02	Local	527,013 25	3,948 37	3,948 37	0 00	3,948 37
		500,000 00		530,961 62	Base		527,013 25				
WB1M 93899Y971	090	U S TREAS NOTES 10YR FUTURES	-5 00 Dec 2001	-530,961 620	MAR02	Local	-527,013 25	-3,948 37	-3,948 37	0 00	-3,948 37
		-500,000 00		-530,961 62	Base		-527,013 25				
WB1M 93899Y971	091	U S TREAS NOTES 10YR FUTURES	5 00 Dec 2001	530,727 250	MAR02	Local	527,013 25	3,714 00	3,714 00	0 00	3,714 00
		500,000 00		530,727 25	Base		527,013 25				

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET

Trading International Investments Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
091	CXL	-5 00 Dec 2001	-530,727 250				Local	-527,013 25	-3,714 00	-3,714 00	0 00	-3,714 00	
		-500,000 00	-530,727 25				Base	-527,013 25	-3,714 00	-3,714 00			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
092		4 00 Dec 2001	423,769 300				Local	421,610 60	2,158 70	2,158 70	0 00	2,158 70	
		400,000 00	423,769 30				Base	421,610 60	2,158 70	2,158 70			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
092	CXL	-4 00 Dec 2001	-423,769 300				Local	-421,610 60	-2,158 70	-2,158 70	0 00	-2,158 70	
		-400,000 00	-423,769 30				Base	-421,610 60	-2,158 70	-2,158 70			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
093		4 00 Dec 2001	432,692 400				Local	421,610 60	11,081 80	11,081 80	0 00	11,081 80	
		400,000 00	432,692 40				Base	421,610 60	11,081 80	11,081 80			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
093	CXL	-4 00 Dec 2001	-432,692 400				Local	-421,610 60	-11,081 80	-11,081 80	0 00	-11,081 80	
		-400,000 00	-432,692 40				Base	-421,610 60	-11,081 80	-11,081 80			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
094		2 00 Dec 2001	211,728 400				Local	210,805 30	923 10	923 10	0 00	923 10	
		200,000 00	211,728 40				Base	210,805 30	923 10	923 10			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
094	CXL	-2 00 Dec 2001	-211,728 400				Local	-210,805 30	-923 10	-923 10	0 00	-923 10	
		-200,000 00	-211,728 40				Base	-210,805 30	-923 10	-923 10			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
095		2 00 Dec 2001	211,790 900				Local	210,805 30	985 60	985 60	0 00	985 60	
		200,000 00	211,790 90				Base	210,805 30	985 60	985 60			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02						
095	CXL	-2 00 Dec 2001	-211,790 900				Local	-210,805 30	-985 60	-985 60	0 00	-985 60	
		-200,000 00	-211,790 90				Base	-210,805 30	-985 60	-985 60			

Realized Gain/Loss - Futures Contracts

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Composite
January, 01, 2001 to December 31, 2001

View Date: June 5, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR												Security Description		Close Ex. Rate		Trd Dts of Ong Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Pa	Stl	Date	Notional	Pa	Stl	Date	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker																	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Dec 2001	212,040	900			MAR02	Local	210,805	30	210,805	30	1,235	60		
096			200,000	00			212,040	90		Base	210,805	30			1,235	60	0 00	1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	-2 00	Dec 2001	-212,040	900			MAR02	Local	-210,805	30	-210,805	30	-1,235	60		
096			-200,000	00			-212,040	90		Base	-210,805	30			-1,235	60	0 00	-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	4 00	Dec 2001	424,144	300			MAR02	Local	421,610	60	421,610	60	2,533	70		
097			400,000	00			424,144	30		Base	421,610	60			2,533	70	0 00	2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	-4 00	Dec 2001	-424,144	300			MAR02	Local	-421,610	60	-421,610	60	-2,533	70		
097			-400,000	00			-424,144	30		Base	-421,610	60			-2,533	70	0 00	-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Dec 2001	212,103	400			MAR02	Local	210,805	30	210,805	30	1,298	10		
098			200,000	00			212,103	40		Base	210,805	30			1,298	10	0 00	1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	-2 00	Dec 2001	-212,103	400			MAR02	Local	-210,805	30	-210,805	30	-1,298	10		
098			-200,000	00			-212,103	40		Base	-210,805	30			-1,298	10	0 00	-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Dec 2001	212,134	650			MAR02	Local	210,805	30	210,805	30	1,329	35		
099			200,000	00			212,134	65		Base	210,805	30			1,329	35	0 00	1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	-2 00	Dec 2001	-212,134	650			MAR02	Local	-210,805	30	-210,805	30	-1,329	35		
099			-200,000	00			-212,134	65		Base	-210,805	30			-1,329	35	0 00	-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Dec 2001	212,322	150			MAR02	Local	210,805	30	210,805	30	1,516	85		
100			200,000	00			212,322	15		Base	210,805	30			1,516	85	0 00	1,516 85

Realized Gain/Loss - Futures Contracts

Statement of

Composites

January 01, 2001 to December 31, 2001

View Data



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR											Trd Dts of Orig Trds				
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date											
Ticker															
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
100	CXL	-2 00 Dec 2001	-212,322 150				Local		-210,805 30		-1,516 85				
		-200,000 00	-212,322 15				Base		-210,805 30		-1,516 85		0 00		-1,516 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
101		5 00 Dec 2001	530,961 620				Local		527,013 25		3,948 37				
		500,000 00	530,961 62				Base		527,013 25		3,948 37		0 00		3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
101	CXL	-5 00 Dec 2001	-530,961 620				Local		-527,013 25		-3,948 37				
		-500,000 00	-530,961 62				Base		-527,013 25		-3,948 37		0 00		-3,948 37
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
102		4 00 Dec 2001	424,831 800				Local		421,610 60		3,221 20				
		400,000 00	424,831 80				Base		421,610 60		3,221 20		0 00		3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
102	CXL	-4 00 Dec 2001	-424,831 800				Local		-421,610 60		-3,221 20				
		-400,000 00	-424,831 80				Base		-421,610 60		-3,221 20		0 00		-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
103		4 00 Dec 2001	423,769 300				Local		421,610 60		2,158 70				
		400,000 00	423,769 30				Base		421,610 60		2,158 70		0 00		2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
104		4 00 Dec 2001	432,692 400				Local		421,610 60		11,081 80				
		400,000 00	432,692 40				Base		421,610 60		11,081 80		0 00		11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
105		2 00 Dec 2001	211,728 400				Local		210,805 30		923 10				
		200,000 00	211,728 40				Base		210,805 30		923 10		0 00		923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02								
106		2 00 Dec 2001	211,790 900				Local		210,805 30		985 60				
		200,000 00	211,790 90				Base		210,805 30		985 60		0 00		985 60

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

View Data June 3, 2002



STATE STREET.
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
107		2 00 Dec 2001	212,040 900		210,805 30		Local	210,805 30		1,235 60	
		200,000 00	212,040 90		210,805 30		Base			1,235 60	1,235 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
108		4 00 Dec 2001	424,144 300		421,610 60		Local	421,610 60		2,533 70	
		400,000 00	424,144 30		421,610 60		Base			2,533 70	2,533 70
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
109		2 00 Dec 2001	212,103 400		210,805 30		Local	210,805 30		1,298 10	
		200,000 00	212,103 40		210,805 30		Base			1,298 10	1,298 10
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
110		2 00 Dec 2001	212,134 650		210,805 30		Local	210,805 30		1,329 35	
		200,000 00	212,134 65		210,805 30		Base			1,329 35	1,329 35
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
111		2 00 Dec 2001	212,322 150		210,805 30		Local	210,805 30		1,516 85	
		200,000 00	212,322 15		210,805 30		Base			1,516 85	1,516 85
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
112		5 00 Dec 2001	530,961 620		527,013 25		Local	527,013 25		3,948 37	
		500,000 00	530,961 62		527,013 25		Base			3,948 37	3,948 37
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
113		4 00 Dec 2001	424,831 800		421,610 60		Local	421,610 60		3,221 20	
		400,000 00	424,831 80		421,610 60		Base			3,221 20	3,221 20
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
114		5 00 Dec 2001	530,727 250		527,013 25		Local	527,013 25		3,714 00	
		500,000 00	530,727 25		527,013 25		Base			3,714 00	3,714 00
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES						MAR02				
116		3 00 Dec 2001	317,123 850		316,207 95		Local	316,207 95		915 90	
		300,000 00	317,123 85		316,207 95		Base			915 90	915 90

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Base Currency, USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds					Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
117		1 00 Dec 2001	105,692 320	105,692 32		Local	105,402 65	289 67	289 67		0 00	289 67
		100,000 00				Base	105,402 65	289 67				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
118		2 00 Dec 2001	211,353 400	211,353 40		Local	210,805 30	548 10	548 10		0 00	548 10
		200,000 00				Base	210,805 30	548 10				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
119		1 00 Dec 2001	105,676 690	105,676 69		Local	105,410 46	266 23	266 23		0 00	266 23
		100,000 00				Base	105,410 46	266 23				
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
201		18 00 Dec 2001	1,953,767 250	1,953,767 25		Local	1,912,743 00	41,024 25	41,024 25		0 00	41,024 25
		1,800,000 00				Base	1,912,743 00	41,024 25				
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
201		-18 00 Dec 2001	-1,953,767 250	-1,953,767 25		Local	-1,912,743 00	-41,024 25	-41,024 25		0 00	-41,024 25
		-1,800,000 00				Base	-1,912,743 00	-41,024 25				
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
202		21 00 Dec 2001	2,294,867 800	2,294,867 80		Local	2,228,671 36	66,196 44	66,196 44		0 00	66,196 44
		2,100,000 00				Base	2,228,671 36	66,196 44				
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
202		-21 00 Dec 2001	-2,294,867 800	-2,294,867 80		Local	-2,228,671 36	-66,196 44	-66,196 44		0 00	-66,196 44
		-2,100,000 00				Base	-2,228,671 36	-66,196 44				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
243		5 00 Dec 2001	524,867 870	524,867 87		Local	524,513 25	354 62	354 62		0 00	354 62
		500,000 00				Base	524,513 25	354 62				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02						
244		5 00 Dec 2001	525,336 620	525,336 62		Local	524,513 25	823 37	823 37		0 00	823 37
		500,000 00				Base	524,513 25	823 37				

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
245		6 00 Dec 2001	630,216 450			629,415 90		800 55					
		600,000 00	630,216 45			629,415 90		800 55		0 00		800 55	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
246		19 00 Dec 2001	1,995,388 550			1,993,150 35		2,238 20					
		1,900,000 00	1,995,388 55			1,993,150 35		2,238 20		0 00		2,238 20	
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES											
260		18 00 Dec 2001	1,922,549 620			1,922,974 87		-425 25					
		1,800,000 00	1,922,549 62			1,922,974 87		-425 25		0 00		-425 25	
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES											
261		21 00 Dec 2001	2,308,510 280			2,235,492 60		73,017 68					
		2,100,000 00	2,308,510 28			2,235,492 60		73,017 68		0 00		73,017 68	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
294		4 00 Nov 2001	412,519 300			418,485 60		-5,966 30					
		400,000 00	412,519 30			418,485 60		-5,966 30		0 00		-5,966 30	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
295		5 00 Nov 2001	518,383 500			524,513 25		-6,129 75					
		500,000 00	518,383 50			524,513 25		-6,129 75		0 00		-6,129 75	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
296		1 00 Nov 2001	103,661 070			104,902 65		-1,241 58					
		100,000 00	103,661 07			104,902 65		-1,241 58		0 00		-1,241 58	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
297		3 00 Nov 2001	310,936 350			314,707 95		-3,771 60					
		300,000 00	310,936 35			314,707 95		-3,771 60		0 00		-3,771 60	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES											
298		4 00 Nov 2001	414,519 300			419,610 60		-5,091 30					
		400,000 00	414,519 30			419,610 60		-5,091 30		0 00		-5,091 30	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Security Description					
WB1M 93899Y971	299	U S TREAS NOTES 10YR FUTURES	4 09 Nov 2001	414,394 300	MAR02 Local	419,610 60	-5,216 30	-5,216 30	0 00	-5,216 30
		400,000 00		414,394 30	Base	419,610 60	-5,216 30			
WB1M 93899Y971	300	U S TREAS NOTES 10YR FUTURES	1 09 Nov 2001	103,582 950	MAR02 Local	104,902 65	-1,319 70	-1,319 70	0 00	-1,319 70
		100,000 00		103,582 95	Base	104,902 65	-1,319 70			
WB1M 93899Y971	301	U S TREAS NOTES 10YR FUTURES	6 09 Nov 2001	621,403 950	MAR02 Local	629,415 90	-8,011 95	-8,011 95	0 00	-8,011 95
		600,000 00		621,403 95	Base	629,415 90	-8,011 95			
WB1M 93899Y971	302	U S TREAS NOTES 10YR FUTURES	4 09 Nov 2001	412,769 300	MAR02 Local	419,610 60	-6,841 30	-6,841 30	0 00	-6,841 30
		400,000 00		412,769 30	Base	419,610 60	-6,841 30			
WB1M 93899Y971	330	U S TREAS NOTES 10YR FUTURES	2 02 Dec 2001	209,478 400	MAR02 Local	209,805 30	-326 90	-326 90	0 00	-326 90
		200,000 00		209,478 40	Base	209,805 30	-326 90			
WB1M 93899Y971	331	U S TREAS NOTES 10YR FUTURES	5 02 Dec 2001	523,539 750	MAR02 Local	524,513 25	-973 50	-973 50	0 00	-973 50
		500,000 00		523,539 75	Base	524,513 25	-973 50			
WB1M 93899Y971	332	U S TREAS NOTES 10YR FUTURES	5 02 Dec 2001	523,461 620	MAR02 Local	524,513 25	-1,051 63	-1,051 63	0 00	-1,051 63
		500,000 00		523,461 62	Base	524,513 25	-1,051 63			
WB1M 93899Y971	333	U S TREAS NOTES 10YR FUTURES	3 02 Dec 2001	313,655 100	MAR02 Local	314,707 95	-1,052 85	-1,052 85	0 00	-1,052 85
		300,000 00		313,655 10	Base	314,707 95	-1,052 85			
WB1M 93899Y971	334	U S TREAS NOTES 10YR FUTURES	5 02 Dec 2001	524,008 500	MAR02 Local	524,513 25	-504 75	-504 75	0 00	-504 75
		500,000 00		524,008 50	Base	524,513 25	-504 75			

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds							
Ticker										
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
430	14 00 Dec 2001	1,470,505 070			1,468,418 36		2,086 71	2,086 71	0 00	2,086 71
	1,400,000 00	1,470,505 07			1,468,418 36					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
431	3 00 Dec 2001	315,092 590			313,973 57		1,119 02	1,119 02	0 00	1,119 02
	300,000 00	315,092 59			313,973 57					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
432	3 00 Dec 2001	312,858 230			313,348 58		-490 35	-490 35	0 00	-490 35
	300,000 00	312,858 23			313,348 58					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
433	10 00 Dec 2001	1,050,923 250			1,048,995 25		1,928 00	1,928 00	0 00	1,928 00
	1,000,000 00	1,050,923 25			1,048,995 25					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
434	2 00 Dec 2001	212,322 150			210,805 30		1,516 85	1,516 85	0 00	1,516 85
	200,000 00	212,322 15			210,805 30					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
435	18 00 Dec 2001	1,910,899 350			1,897,247 70		13,651 65	13,651 65	0 00	13,651 65
	1,800,000 00	1,910,899 35			1,897,247 70					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
436	1 00 Dec 2001	106,176 700			105,402 65		774 05	774 05	0 00	774 05
	100,000 00	106,176 70			105,402 65					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
437	1 00 Dec 2001	106,239 200			105,402 65		836 55	836 55	0 00	836 55
	100,000 00	106,239 20			105,402 65					
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02								
438	1 00 Dec 2001	106,254 820			105,402 65		852 17	852 17	0 00	852 17
	100,000 00	106,254 82			105,402 65					

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Base Currency USD - US DOLLAR										Trd Dta of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds					Future Gn/Ls		Net Base Future Gn/Ls
WB1M 93899Y971	439	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,665 900		MAR02 Local	210,805 30		1,860 60		
		200,000 00		212,665 90		Base	210,805 30		1,860 60	0 00	1,860 60
WB1M 93899Y971	440	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,728 400		MAR02 Local	210,805 30		1,923 10		
		200,000 00		212,728 40		Base	210,805 30		1,923 10	0 00	1,923 10
WB1M 93899Y971	441	U S TREAS NOTES 10YR FUTURES	3 00 Dec 2001	319,514 470		MAR02 Local	316,207 95		3,306 52		
		300,000 00		319,514 47		Base	316,207 95		3,306 52	0 00	3,306 52
WB1M 93899Y971	442	U S TREAS NOTES 10YR FUTURES	7 00 Dec 2001	745,752 520		MAR02 Local	737,818 55		7,933 97		
		700,000 00		745,752 52		Base	737,818 55		7,933 97	0 00	7,933 97
WB1M 93899Y971	443	U S TREAS NOTES 10YR FUTURES	2 00 Dec 2001	212,759 650		MAR02 Local	210,805 30		1,954 35		
		200,000 00		212,759 65		Base	210,805 30		1,954 35	0 00	1,954 35
WB1M 93899Y971	464	U S TREAS NOTES 10YR FUTURES	3 00 Nov 2001	308,639 470		MAR02 Local	314,707 95		-6,068 48		
		300,000 00		308,639 47		Base	314,707 95		-6,068 48	0 00	-6,068 48
WB1M 93899Y971	465	U S TREAS NOTES 10YR FUTURES	3 00 Nov 2001	308,592 600		MAR02 Local	314,707 95		-6,115 35		
		300,000 00		308,592 60		Base	314,707 95		-6,115 35	0 00	-6,115 35
WB1M 93899Y971	466	U S TREAS NOTES 10YR FUTURES	5 00 Nov 2001	514,242 870		MAR02 Local	524,513 25		-10,270 38		
		500,000 00		514,242 87		Base	524,513 25		-10,270 38	0 00	-10,270 38
WB1M 93899Y971	467	U S TREAS NOTES 10YR FUTURES	5 00 Nov 2001	514,164 750		MAR02 Local	524,513 25		-10,348 50		
		500,000 00		514,164 75		Base	524,513 25		-10,348 50	0 00	-10,348 50

Base Currency USD - US DOLLAR											Trd Dts of Ong Trds				
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Pa	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Grn/Ls	Base Curr Grn/Ls	Net Base Future Grn/Ls
Lot	Ticker														
WB1M 468	93899Y971	U S TREAS NOTES 10YR FUTURES	4 00	Nov 2001	411,581 800		411,581 80		MAR02 Local Base	419,610 60	419,610 60	-8,028 80	-8,028 80	0 00	-8,028 80
WB1M 469	93899Y971	U S TREAS NOTES 10YR FUTURES	3 00	Nov 2001	307,936 350		307,936 35		MAR02 Local Base	314,707 95	314,707 95	-6,771 60	-6,771 60	0 00	-6,771 60
WB1M 470	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Nov 2001	206,072 150		206,072 15		MAR02 Local Base	209,805 30	209,805 30	-3,733 15	-3,733 15	0 00	-3,733 15
WB1M 471	93899Y971	U S TREAS NOTES 10YR FUTURES	4 00	Nov 2001	410,519 300		410,519 30		MAR02 Local Base	419,610 60	419,610 60	-9,091 30	-9,091 30	0 00	-9,091 30
WB1M 472	93899Y971	U S TREAS NOTES 10YR FUTURES	3 00	Nov 2001	308,405 100		308,405 10		MAR02 Local Base	314,707 95	314,707 95	-6,302 85	-6,302 85	0 00	-6,302 85
WB1M 473	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Nov 2001	205,853 400		205,853 40		MAR02 Local Base	209,805 30	209,805 30	-3,951 90	-3,951 90	0 00	-3,951 90
WB1M 474	93899Y971	U S TREAS NOTES 10YR FUTURES	2 00	Nov 2001	205,915 900		205,915 90		MAR02 Local Base	209,805 30	209,805 30	-3,889 40	-3,889 40	0 00	-3,889 40
WB1M 475	93899Y971	U S TREAS NOTES 10YR FUTURES	7 00	Nov 2001	721,143 150		721,143 15		MAR02 Local Base	734,318 55	734,318 55	-13,175 40	-13,175 40	0 00	-13,175 40
WB1M 476	93899Y971	U S TREAS NOTES 10YR FUTURES	5 00	Nov 2001	515,258 500		515,258 50		MAR02 Local Base	524,513 25	524,513 25	-9,254 75	-9,254 75	0 00	-9,254 75

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Base Currency USD - US DOLLAR										Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Lot	Ticker	Notional	Pg	Stl Date											
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
477		2 00 Nov 2001		206,165 900			209,805 30		-3,639 40						
		200,000 00		206,165 90			209,805 30		-3,639 40	0 00	-3,639 40				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
478		3 00 Nov 2001		309,295 720			314,707 95		-5,412 23						
		300,000 00		309,295 72			314,707 95		-5,412 23	0 00	-5,412 23				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
479		3 00 Nov 2001		309,389 470			314,707 95		-5,318 48						
		300,000 00		309,389 47			314,707 95		-5,318 48	0 00	-5,318 48				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
480		2 00 Nov 2001		205,978 400			209,805 30		-3,826 90						
		200,000 00		205,978 40			209,805 30		-3,826 90	0 00	-3,826 90				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
545		4 00 Dec 2001		412,144 300			419,610 60		-7,466 30						
		400,000 00		412,144 30			419,610 60		-7,466 30	0 00	-7,466 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
545		4 00 Dec 2001		-412,144 300			-419,610 60		7,466 30						
		-400,000 00		-412,144 30			-419,610 60		7,466 30	0 00	7,466 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
546		4 00 Dec 2001		410,394 300			419,610 60		-9,216 30						
		400,000 00		410,394 30			419,610 60		-9,216 30	0 00	-9,216 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
546		4 00 Dec 2001		-410,394 300			-419,610 60		9,216 30						
		-400,000 00		-410,394 30			-419,610 60		9,216 30	0 00	9,216 30				
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES													
547		8 00 Dec 2001		821,163 600			839,221 20		-18,057 60						
		800,000 00		821,163 60			839,221 20		-18,057 60	0 00	-18,057 60				

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
547	CXL	-8 03 Dec 2001	-821,163 600				Local	-839,221 20		18,057 60	
		-800,000 00	-821,163 60				Base	-839,221 20		18,057 60	18,057 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
548		3 03 Dec 2001	308,030 100				Local	314,707 95		-6,677 85	
		300,000 00	308,030 10				Base	314,707 95		-6,677 85	-6,677 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
548	CXL	-3 03 Dec 2001	-308,030 100				Local	-314,707 95		6,677 85	
		-300,000 00	-308,030 10				Base	-314,707 95		6,677 85	6,677 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
549		6 03 Dec 2001	616,622 700				Local	629,415 90		-12,793 20	
		600,000 00	616,622 70				Base	629,415 90		-12,793 20	-12,793 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
549	CXL	-6 03 Dec 2001	-616,622 700				Local	-629,415 90		12,793 20	
		-600,000 00	-616,622 70				Base	-629,415 90		12,793 20	12,793 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
550		4 03 Dec 2001	412,019 300				Local	419,610 60		-7,591 30	
		400,000 00	412,019 30				Base	419,610 60		-7,591 30	-7,591 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
550	CXL	-4 03 Dec 2001	-412,019 300				Local	-419,610 60		7,591 30	
		-400,000 00	-412,019 30				Base	-419,610 60		7,591 30	7,591 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
551		9 03 Dec 2001	926,621 550				Local	944,123 85		-17,502 30	
		900,000 00	926,621 55				Base	944,123 85		-17,502 30	-17,502 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
551	CXL	-9 03 Dec 2001	-926,621 550				Local	-944,123 85		17,502 30	
		-900,000 00	-926,621 55				Base	-944,123 85		17,502 30	17,502 30

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Statement 31

Year Data

June 30, 2009

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate	Base Curr Gn/Ls		Trd Dta of Orig Trde	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Future Gn/Ls	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date				Cost					
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
553		4 03 Dec 2001	412,144 300		Local		419,610 60	-7,466 30				
		400,000 00	412,144 30		Base		419,610 60	-7,466 30	0 00			-7,466 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
554		4 03 Dec 2001	410,394 300		Local		419,610 60	-9,216 30				
		400,000 00	410,394 30		Base		419,610 60	-9,216 30	0 00			-9,216 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
555		8 03 Dec 2001	821,163 600		Local		839,221 20	-18,057 60				
		800,000 00	821,163 60		Base		839,221 20	-18,057 60	0 00			-18,057 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
556		3 03 Dec 2001	308,030 100		Local		314,707 95	-6,677 85				
		300,000 00	308,030 10		Base		314,707 95	-6,677 85	0 00			-6,677 85
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
557		6 03 Dec 2001	616,622 700		Local		629,415 90	-12,793 20				
		600,000 00	616,622 70		Base		629,415 90	-12,793 20	0 00			-12,793 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
558		4 03 Dec 2001	412,019 300		Local		419,610 60	-7,591 30				
		400,000 00	412,019 30		Base		419,610 60	-7,591 30	0 00			-7,591 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
559		9 03 Dec 2001	926,621 550		Local		944,123 85	-17,502 30				
		900,000 00	926,621 55		Base		944,123 85	-17,502 30	0 00			-17,502 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
572		7 03 Dec 2001	747,065 020		Local		737,818 55	9,246 47				
		700,000 00	747,065 02		Base		737,818 55	9,246 47	0 00			9,246 47
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES										
573		1 03 Dec 2001	106,551 700		Local		105,402 65	1,149 05				
		100,000 00	106,551 70		Base		105,402 65	1,149 05	0 00			1,149 05



Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 - 16 December 31, 2001

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STATE STREET
Sealing Institutional Investors Worldwide

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate	Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds			Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
574		3 00 Dec 2001	319,608 220	Local				316,207 95	3,400 27		
		300,000 00	319,608 22	Base				316,207 95	3 400 27	0 00	3 400 27
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
575		3 00 Dec 2001	319,420 720	Local				316,207 95	3,212 77		
		300,000 00	319,420 72	Base				316,207 95	3,212 77	0 00	3,212 77
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
576		1 00 Dec 2001	106,457 950	Local				105,402 65	1,055 30		
		100,000 00	106,457 95	Base				105,402 65	1,055 30	0 00	1,055 30
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
577		2 00 Dec 2001	212,884 650	Local				210,805 30	2,079 35		
		200,000 00	212,884 65	Base				210,805 30	2,079 35	0 00	2,079 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
578		1 00 Dec 2001	106,395 450	Local				105,402 65	992 80		
		100,000 00	106,395 45	Base				105,402 65	992 80	0 00	992 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
579		2 00 Dec 2001	212,759 650	Local				210,805 30	1,954 35		
		200,000 00	212,759 65	Base				210,805 30	1,954 35	0 00	1,954 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
623		2 00 Dec 2001	204,790 900	Local				209,805 30	-5,014 40		
		200,000 00	204,790 90	Base				209,805 30	-5,014 40	0 00	-5,014 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
623	CXL	-2 00 Dec 2001	-204,790 900	Local				-209,805 30	5,014 40		
		-200,000 00	-204,790 90	Base				-209,805 30	5,014 40	0 00	5,014 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
624		3 00 Dec 2001	307,139 470	Local				314,707 95	-7,568 48		
		300,000 00	307,139 47	Base				314,707 95	-7,568 48	0 00	-7,568 48

Base Currency USD - US DOLLAR													Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date											
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
624	CXL	-3 00 Dec 2001	-307,139 470	-307,139 470			Local	-314,707 95		7,568 48				
		-300,000 00	-307,139 47				Base	-314,707 95		7,568 48		0 00	7,568 48	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
626		2 00 Dec 2001	204,790 900	204,790 900			Local	209,805 30		-5,014 40				
		200,000 00	204,790 90				Base	209,805 30		-5,014 40		0 00	-5,014 40	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
626	CXL	-2 00 Dec 2001	-204,790 900	-204,790 900			Local	-209,805 30		5,014 40				
		-200,000 00	-204,790 90				Base	-209,805 30		5,014 40		0 00	5,014 40	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
627		3 00 Dec 2001	307,139 470	307,139 470			Local	314,707 95		-7,568 48				
		300,000 00	307,139 47				Base	314,707 95		-7,568 48		0 00	-7,568 48	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
627	CXL	-3 00 Dec 2001	-307,139 470	-307,139 470			Local	-314,707 95		7,568 48				
		-300,000 00	-307,139 47				Base	-314,707 95		7,568 48		0 00	7,568 48	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
629		2 00 Dec 2001	204,790 900	204,790 900			Local	209,805 30		-5,014 40				
		200,000 00	204,790 90				Base	209,805 30		-5,014 40		0 00	-5,014 40	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
630		3 00 Dec 2001	307,139 470	307,139 470			Local	314,707 95		-7,568 48				
		300,000 00	307,139 47				Base	314,707 95		-7,568 48		0 00	-7,568 48	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
660		1 00 Dec 2001	104,270 450	104,270 450			Local	104,902 65		-632 20				
		100,000 00	104,270 45				Base	104,902 65		-632 20		0 00	-632 20	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
660	CXL	-1 00 Dec 2001	-104,270 450	-104,270 450			Local	-104,902 65		632 20				
		-100,000 00	-104,270 45				Base	-104,902 65		632 20		0 00	632 20	

Realize Gain/Loss - Futures Contracts

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Composite January 01, 2001 to December 31, 2001

Via Date June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Net Base Future Gn/Ls
										Future Gn/Ls <td>Base Curr Gn/Ls</td>	Base Curr Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
662		1 06 Dec 2001	104,270 450		104,270 45		Local	104,902 65		-632 20	
		100,000 00			104,270 45		Base	104,902 65		-632 20	0 00
											-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
662		CXL -1 06 Dec 2001	-104,270 450		-104,270 45		Local	-104,902 65		632 20	
		-100,000 00			-104,270 45		Base	-104,902 65		632 20	0 00
											632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
664		1 06 Dec 2001	104,270 450		104,270 45		Local	104,902 65		-632 20	
		100,000 00			104,270 45		Base	104,902 65		-632 20	0 00
											-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
664		CXL -1 06 Dec 2001	-104,270 450		-104,270 45		Local	-104,902 65		632 20	
		-100,000 00			-104,270 45		Base	-104,902 65		632 20	0 00
											632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
666		1 06 Dec 2001	104,270 450		104,270 45		Local	104,902 65		-632 20	
		100,000 00			104,270 45		Base	104,902 65		-632 20	0 00
											-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
666		CXL -1 06 Dec 2001	-104,270 450		-104,270 45		Local	-104,902 65		632 20	
		-100,000 00			-104,270 45		Base	-104,902 65		632 20	0 00
											632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
668		1 06 Dec 2001	104,270 450		104,270 45		Local	104,902 65		-632 20	
		100,000 00			104,270 45		Base	104,902 65		-632 20	0 00
											-632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
668		CXL -1 06 Dec 2001	-104,270 450		-104,270 45		Local	-104,902 65		632 20	
		-100,000 00			-104,270 45		Base	-104,902 65		632 20	0 00
											632 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
670		1 06 Dec 2001	104,270 450		104,270 45		Local	104,902 65		-632 20	
		100,000 00			104,270 45		Base	104,902 65		-632 20	0 00
											-632 20

சென்னை, 15 சனவரி 2024 | ஸ்டாலின் தலைமையில் நடந்த சர்க்கார் அமைச்சர் சந்தர்ப்பவாதிகள்

Prepared by State Street

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

View Date

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
745	CXL	-7 08 Dec 2001	-732,299 400		Local		-734,318 55	2,019 15			
		-700,000 00	-732,299 40		Base		-734,318 55	2,019 15	0 00		2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
746		2 08 Dec 2001	209,040 900		Local		209,805 30	-764 40			
		200,000 00	209,040 90		Base		209,805 30	-764 40	0 00		-764 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
746	CXL	-2 08 Dec 2001	-209,040 900		Local		-209,805 30	764 40			
		-200,000 00	-209,040 90		Base		-209,805 30	764 40	0 00		764 40
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
748		7 08 Dec 2001	732,299 400		Local		734,318 55	-2,019 15			
		700,000 00	732,299 40		Base		734,318 55	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
748	CXL	-7 08 Dec 2001	-732,299 400		Local		-734,318 55	2,019 15			
		-700,000 00	-732,299 40		Base		-734,318 55	2,019 15	0 00		2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
750		7 08 Dec 2001	732,299 400		Local		734,318 55	-2,019 15			
		700,000 00	732,299 40		Base		734,318 55	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
750	CXL	-7 08 Dec 2001	-732,299 400		Local		-734,318 55	2,019 15			
		-700,000 00	-732,299 40		Base		-734,318 55	2,019 15	0 00		2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
752		7 08 Dec 2001	732,299 400		Local		734,318 55	-2,019 15			
		700,000 00	732,299 40		Base		734,318 55	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES			MAR02						
752	CXL	-7 08 Dec 2001	-732,299 400		Local		-734,318 55	2,019 15			
		-700,000 00	-732,299 40		Base		-734,318 55	2,019 15	0 00		2,019 15

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

Statement 31

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Asset ID	Notional Pa	Stl Date					
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
754		7 08 Dec 2001	732,299 400				Local	734,318 55	-2,019 15
		700,000 00	732,299 40				Base	734,318 55	-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
754		CXL -7 08 Dec 2001	-732,299 400				Local	-734,318 55	2,019 15
		-700,000 00	-732,299 40				Base	-734,318 55	2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
756		7 08 Dec 2001	732,299 400				Local	734,318 55	-2,019 15
		700,000 00	732,299 40				Base	734,318 55	-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
756		4 00 Dec 2001	432,692 400				Local	421,610 60	11,081 80
		400,000 00	432,692 40				Base	421,610 60	11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
756		CXL -4 00 Dec 2001	-432,692 400				Local	-421,610 60	-11,081 80
		-400,000 00	-432,692 40				Base	-421,610 60	-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
756		7 08 Dec 2001	732,299 400				Local	734,318 55	-2,019 15
		-700,000 00	-732,299 40				Base	-734,318 55	2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
757		2 00 Dec 2001	211,728 400				Local	210,805 30	923 10
		200,000 00	211,728 40				Base	210,805 30	923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
757		CXL -2 00 Dec 2001	-211,728 400				Local	-210,805 30	-923 10
		-200,000 00	-211,728 40				Base	-210,805 30	-923 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES	MAR02						
758		7 08 Dec 2001	732,299 400				Local	734,318 55	-2,019 15
		700,000 00	732,299 40				Base	734,318 55	-2,019 15

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gnl/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gnl/Ls
											Base Curr Gnl/Ls
											Net Base Future Gnl/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
758		2 00 Dec 2001	211,790 900				Local	210,805 30		985 60	
		200,000 00	211,790 90				Base	210,805 30		985 60	985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
758		CXL -2 00 Dec 2001	-211,790 900				Local	-210,805 30		-985 60	
		-200,000 00	-211,790 90				Base	-210,805 30		-985 60	-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
758		CXL -7 08 Dec 2001	-732,299 400				Local	-734,318 55		2,019 15	
		-700,000 00	-732,299 40				Base	-734,318 55		2,019 15	2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
759		4 00 Dec 2001	423,769 300				Local	421,610 60		2,158 70	
		400,000 00	423,769 30				Base	421,610 60		2,158 70	2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
759		CXL -4 00 Dec 2001	-423,769 300				Local	-421,610 60		-2,158 70	
		-400,000 00	-423,769 30				Base	-421,610 60		-2,158 70	-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
760		7 08 Dec 2001	732,299 400				Local	734,318 55		-2,019 15	
		700,000 00	732,299 40				Base	734,318 55		-2,019 15	-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
760		2 00 Dec 2001	212,040 900				Local	210,805 30		1,235 60	
		200,000 00	212,040 90				Base	210,805 30		1,235 60	1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
760		CXL -2 00 Dec 2001	-212,040 900				Local	-210,805 30		-1,235 60	
		-200,000 00	-212,040 90				Base	-210,805 30		-1,235 60	-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
760		-7 08 Dec 2001	-732,299 400				Local	-734,318 55		2,019 15	
		-700,000 00	-732,299 40				Base	-734,318 55		2,019 15	2,019 15

Realized Gain/Loss - Futures Contracts

Statement of

Wash Date June 3, 2002

STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot			Notional Pa	Std Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
Net Base Future Gn/Ls											
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
761		4 00 Dec 2001	424,144 300		424,144 30		Local	421,610 60		2,533 70	
		400,000 00			424,144 30		Base	421,610 60		2,533 70	0 00
											2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
761	CXL	-4 00 Dec 2001	-424,144 300		-424,144 30		Local	-421,610 60		-2,533 70	
		-400,000 00			-424,144 30		Base	-421,610 60		-2,533 70	0 00
											-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
762		7 00 Dec 2001	732,299 400		732,299 40		Local	734,318 55		-2,019 15	
		700,000 00			732,299 40		Base	734,318 55		-2,019 15	0 00
											-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
762		2 00 Dec 2001	212,103 400		212,103 40		Local	210,805 30		1,298 10	
		200,000 00			212,103 40		Base	210,805 30		1,298 10	0 00
											1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
762	CXL	-2 00 Dec 2001	-212,103 400		-212,103 40		Local	-210,805 30		-1,298 10	
		-200,000 00			-212,103 40		Base	-210,805 30		-1,298 10	0 00
											-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
762	CXL	-7 00 Dec 2001	-732,299 400		-732,299 40		Local	-734,318 55		2,019 15	
		-700,000 00			-732,299 40		Base	-734,318 55		2,019 15	0 00
											2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
763		2 00 Dec 2001	212,134 650		212,134 65		Local	210,805 30		1,329 35	
		200,000 00			212,134 65		Base	210,805 30		1,329 35	0 00
											1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
763	CXL	-2 00 Dec 2001	-212,134 650		-212,134 65		Local	-210,805 30		-1,329 35	
		-200,000 00			-212,134 65		Base	-210,805 30		-1,329 35	0 00
											-1,329 35
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
764		7 00 Dec 2001	732,299 400		732,299 40		Local	734,318 55		-2,019 15	
		700,000 00			732,299 40		Base	734,318 55		-2,019 15	0 00
											-2,019 15

Realized Gain/Loss - Futures Contracts

Composite

January 01-2001 to December 31, 2001

Statement 31

New York, NY June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls					
Ticker	Notional Pa	Std Date				Future Gn/Ls					
WB1M 93899Y971 764	U S TREAS NOTES 10YR FUTURES	MAR02									
	2 00 Dec 2001	212,322 150	Local		210,805 30	1,516 85					
	200,000 00	212,322 15	Base		210,805 30	1,516 85	0 00		1,516 85		
WB1M 93899Y971 764	U S TREAS NOTES 10YR FUTURES	MAR02									
	CXL -2 00 Dec 2001	-212,322 150	Local		-210,805 30	-1,516 85					
	-200,000 00	-212,322 15	Base		-210,805 30	-1,516 85	0 00		-1,516 85		
WB1M 93899Y971 764	U S TREAS NOTES 10YR FUTURES	MAR02									
	CXL -7 06 Dec 2001	-732,299 400	Local		-734,318 55	2,019 15					
	-700,000 00	-732,299 40	Base		-734,318 55	2,019 15	0 00		2,019 15		
WB1M 93899Y971 765	U S TREAS NOTES 10YR FUTURES	MAR02									
	5 00 Dec 2001	530,961 620	Local		527,013 25	3,948 37					
	500,000 00	530,961 62	Base		527,013 25	3,948 37	0 00		3,948 37		
WB1M 93899Y971 765	U S TREAS NOTES 10YR FUTURES	MAR02									
	CXL -5 00 Dec 2001	-530,961 620	Local		-527,013 25	-3,948 37					
	-500,000 00	-530,961 62	Base		-527,013 25	-3,948 37	0 00		-3 948 37		
WB1M 93899Y971 766	U S TREAS NOTES 10YR FUTURES	MAR02									
	7 06 Dec 2001	732,299 400	Local		734,318 55	-2,019 15					
	700,000 00	732,299 40	Base		734,318 55	-2,019 15	0 00		-2,019 15		
WB1M 93899Y971 766	U S TREAS NOTES 10YR FUTURES	MAR02									
	4 00 Dec 2001	424,831 800	Local		421,610 60	3,221 20					
	400,000 00	424,831 80	Base		421,610 60	3,221 20	0 00		3,221 20		
WB1M 93899Y971 766	U S TREAS NOTES 10YR FUTURES	MAR02									
	CXL -4 00 Dec 2001	-424,831 800	Local		-421,610 60	-3,221 20					
	-400,000 00	-424,831 80	Base		-421,610 60	-3,221 20	0 00		-3,221 20		
WB1M 93899Y971 766	U S TREAS NOTES 10YR FUTURES	MAR02									
	CXL -7 06 Dec 2001	-732,299 400	Local		-734,318 55	2,019 15					
	-700,000 00	-732,299 40	Base		-734,318 55	2,019 15	0 00		2,019 15		

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET
Serving Institutional Investors Worldwide

View Date: June 3, 2007

Composite
January 01, 2001 to December 31, 2006

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sft Date								
WB1M 767	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		5 00 Dec 2001	530,727 250	Local		527,013 25		3,714 00			
		500,000 00	530,727 25	Base		527,013 25		3,714 00		0 00	3,714 00
WB1M 767	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		CXL -5 00 Dec 2001	-530,727 250	Local		-527,013 25		-3,714 00			
		-500,000 00	-530,727 25	Base		-527,013 25		-3,714 00		0 00	-3,714 00
WB1M 768	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		7 08 Dec 2001	732,299 400	Local		734,318 55		-2,019 15			
		700,000 00	732,299 40	Base		734,318 55		-2,019 15		0 00	-2,019 15
WB1M 768	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		CXL -7 08 Dec 2001	-732,299 400	Local		-734,318 55		2,019 15			
		-700,000 00	-732,299 40	Base		-734,318 55		2,019 15		0 00	2,019 15
WB1M 770	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		7 08 Dec 2001	732,299 400	Local		734,318 55		-2,019 15			
		700,000 00	732,299 40	Base		734,318 55		-2,019 15		0 00	-2,019 15
WB1M 770	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		CXL -7 08 Dec 2001	-732,299 400	Local		-734,318 55		2,019 15			
		-700,000 00	-732,299 40	Base		-734,318 55		2,019 15		0 00	2,019 15
WB1M 772	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		7 08 Dec 2001	732,299 400	Local		734,318 55		-2,019 15			
		700,000 00	732,299 40	Base		734,318 55		-2,019 15		0 00	-2,019 15
WB1M 772	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		CXL -7 08 Dec 2001	-732,299 400	Local		-734,318 55		2,019 15			
		-700,000 00	-732,299 40	Base		-734,318 55		2,019 15		0 00	2,019 15
WB1M 773	93899Y971	U S TREAS NOTES 10YR FUTURES		MAR02							
		2 00 Dec 2001	212,040 900	Local		210,805 30		1,235 60			
		200,000 00	212,040 90	Base		210,805 30		1,235 60		0 00	1,235 60

Base Currency USD - US DOLLAR											Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date					Cost	Future Gn/Ls			
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
773		CXL	-2 00 Dec 2001	-212,040 900			Local	-210,805 30	-1,235 60			
		-200,000 00		-212,040 90			Base	-210,805 30	-1,235 60	0 00		-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
774			7 08 Dec 2001	732,299 400			Local	734,318 55	-2,019 15			
		700,000 00		732,299 40			Base	734,318 55	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
774			4 00 Dec 2001	424,144 300			Local	421,610 60	2,533 70			
		400,000 00		424,144 30			Base	421,610 60	2,533 70	0 00		2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
774		CXL	-4 00 Dec 2001	-424,144 300			Local	-421,610 60	-2,533 70			
		-400,000 00		-424,144 30			Base	-421,610 60	-2,533 70	0 00		-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
774		CXL	-7 08 Dec 2001	-732,299 400			Local	-734,318 55	2,019 15			
		-700,000 00		-732,299 40			Base	-734,318 55	2,019 15	0 00		2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
775			2 00 Dec 2001	212,103 400			Local	210,805 30	1,298 10			
		200,000 00		212,103 40			Base	210,805 30	1,298 10	0 00		1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
775		CXL	-2 00 Dec 2001	-212,103 400			Local	-210,805 30	-1,298 10			
		-200 000 00		-212,103 40			Base	-210,805 30	-1,298 10	0 00		-1,298 10
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
776			7 08 Dec 2001	732,299 400			Local	734,318 55	-2,019 15			
		700,000 00		732,299 40			Base	734,318 55	-2,019 15	0 00		-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02					
776			2 00 Dec 2001	212,134 650			Local	210,805 30	1,329 35			
		200,000 00		212,134 65			Base	210,805 30	1,329 35	0 00		1,329 35

Realized Gain/Loss - Futures Contracts

Statement 31

January 31, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Asset ID	Notional Pa	Stt Date					
								Close Ex. Rate	Trd Dts of Orig Trds
								Future Gn/Ls	Net Base Future Gn/Ls
								Base Curr Gn/Ls	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
776		CXL	-2 00 Dec 2001	-212,134 650			Local	-1,329 35	-1,329 35
			-200,000 00	-212,134 65			Base	-1,329 35	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
776		CXL	-7 08 Dec 2001	-732,299 400			Local	2,019 15	2,019 15
			-700,000 00	-732,299 40			Base	2,019 15	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
777			2 00 Dec 2001	212,322 150			Local	1,516 85	1,516 85
			200,000 00	212,322 15			Base	1,516 85	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
777		CXL	-2 00 Dec 2001	-212,322 150			Local	-1,516 85	-1,516 85
			-200,000 00	-212,322 15			Base	-1,516 85	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
778			7 08 Dec 2001	732,299 400			Local	-2,019 15	-2,019 15
			700,000 00	732,299 40			Base	-2,019 15	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
778			5 00 Dec 2001	530,961 620			Local	3,948 37	3,948 37
			500,000 00	530,961 62			Base	3,948 37	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
778		CXL	-5 00 Dec 2001	-530,961 620			Local	-3,948 37	-3,948 37
			-500,000 00	-530,961 62			Base	-3,948 37	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
778		CXL	-7 08 Dec 2001	-732,299 400			Local	2,019 15	2,019 15
			-700,000 00	-732,299 40			Base	2,019 15	0 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES							
779			4 00 Dec 2001	424,831 800			Local	3,221 20	3,221 20
			400,000 00	424,831 80			Base	3,221 20	0 00

Realized

Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01 2001 to December 31 2001

View Date June 30 2002

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Std Date						Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
779	CXL	-4 00 Dec 2001	-424,831	800			Local	-421,610	60	-3,221 20	
		-400,000 00	-424,831	80			Base	-421,610	60	-3,221 20	-3,221 20
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
780		7 08 Dec 2001	732,299	400			Local	734,318	55	-2,019 15	
		700,000 00	732,299	40			Base	734,318	55	-2,019 15	-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
780		5 00 Dec 2001	530,727	250			Local	527,013	25	3,714 00	
		500,000 00	530,727	25			Base	527,013	25	3,714 00	3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
780	CXL	-5 00 Dec 2001	-530,727	250			Local	-527,013	25	-3,714 00	
		-500,000 00	-530,727	25			Base	-527,013	25	-3,714 00	-3,714 00
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
780	CXL	-7 08 Dec 2001	-732,299	400			Local	-734,318	55	2,019 15	
		-700,000 00	-732,299	40			Base	-734,318	55	2,019 15	2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
781		4 00 Dec 2001	423,769	300			Local	421,610	60	2,158 70	
		400,000 00	423,769	30			Base	421,610	60	2,158 70	2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
781	CXL	-4 00 Dec 2001	-423,769	300			Local	-421,610	60	-2,158 70	
		-400,000 00	-423,769	30			Base	-421,610	60	-2,158 70	-2,158 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
782		7 08 Dec 2001	732,299	400			Local	734,318	55	-2,019 15	
		700,000 00	732,299	40			Base	734,318	55	-2,019 15	-2,019 15
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
782		2 00 Dec 2001	211,728	400			Local	210,805	30	923 10	
		200,000 00	211,728	40			Base	210,805	30	923 10	923 10

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutions/Local Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gm/Ls		Base Curr Gm/Ls	Net Base Future Gm/Ls
Lot	Ticker	Notional Pa	Stl Date					Future Gm/Ls			
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
782	CXL	-2 00 Dec 2001	-211,728 400					-923 10			
		-200,000 00	-211,728 40					-923 10	0 00		-923 10
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
782	CXL	-7 08 Dec 2001	-732,299 400					2,019 15			
		-700,000 00	-732,299 40					2,019 15	0 00		2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
783		2 00 Dec 2001	211,790 900					985 60			
		200,000 00	211,790 90					985 60	0 00		985 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
783	CXL	-2 00 Dec 2001	-211,790 900					-985 60			
		-200,000 00	-211,790 90					-985 60	0 00		-985 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
784		7 08 Dec 2001	732,299 400					-2,019 15			
		700,000 00	732,299 40					-2,019 15	0 00		-2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
784		2 00 Dec 2001	212,040 900					1,235 60			
		200,000 00	212,040 90					1,235 60	0 00		1,235 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
784	CXL	-2 00 Dec 2001	-212,040 900					-1,235 60			
		-200,000 00	-212,040 90					-1,235 60	0 00		-1,235 60
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
784	CXL	-7 08 Dec 2001	-732,299 400					2,019 15			
		-700,000 00	-732,299 40					2,019 15	0 00		2,019 15
WB1M 93899Y971	U S TREAS NOTES 10YR FUTURES										
785		4 00 Dec 2001	424,144 300					2,533 70			
		400,000 00	424,144 30					2,533 70	0 00		2,533 70

Realized

Gain/Loss - Futures Contracts

Statement 31

Composite

January 01 - 2001 to December 31, 2001

Date 3/2002

STATE STREET

Sorting Institutional Investors Hierarchically

Base Currency USD - US DOLLAR											Trd Dts of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date										
Ticker														
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
785	CXL	-4 00 Dec 2001	-424,144	300			Local	-421,610	60	-2,533	70	-2,533	70	-2,533
		-400,000	00		-424,144	30	Base	-421,610	60	-2,533	70	-2,533	70	-2,533
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
786		7 08 Dec 2001	732,299	400			Local	734,318	55	-2,019	15	-2,019	15	-2,019
		700,000	00		732,299	40	Base	734,318	55	-2,019	15	-2,019	15	-2,019
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
786		2 00 Dec 2001	212,103	400			Local	210,805	30	1,298	10	1,298	10	1,298
		200,000	00		212,103	40	Base	210,805	30	1,298	10	1,298	10	1,298
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
786	CXL	-2 00 Dec 2001	-212,103	400			Local	-210,805	30	-1,298	10	-1,298	10	-1,298
		-200,000	00		-212,103	40	Base	-210,805	30	-1,298	10	-1,298	10	-1,298
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
786	CXL	-7 08 Dec 2001	-732,299	400			Local	-734,318	55	2,019	15	2,019	15	2,019
		-700,000	00		-732,299	40	Base	-734,318	55	2,019	15	2,019	15	2,019
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
787		2 00 Dec 2001	212,134	650			Local	210,805	30	1,329	35	1,329	35	1,329
		200,000	00		212,134	65	Base	210,805	30	1,329	35	1,329	35	1,329
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
787	CXL	-2 00 Dec 2001	-212,134	650			Local	-210,805	30	-1,329	35	-1,329	35	-1,329
		-200,000	00		-212,134	65	Base	-210,805	30	-1,329	35	-1,329	35	-1,329
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
788		7 08 Dec 2001	732,299	400			Local	734,318	55	-2,019	15	-2,019	15	-2,019
		700,000	00		732,299	40	Base	734,318	55	-2,019	15	-2,019	15	-2,019
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02							
788		2 00 Dec 2001	212,322	150			Local	210,805	30	1,516	85	1,516	85	1,516
		200,000	00		212,322	15	Base	210,805	30	1,516	85	1,516	85	1,516

Statement 31

Scoring instructions: Items are scored 1 = Not at all, 2 = Somewhat, 3 = Quite a bit, 4 = Very much.

Prepared by State Street

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31

View Date: June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot			Notional Pa	Std Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
										Net Base Future Gn/Ls	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
793		4 00 Dec 2001	432,692 400				Local	421,610 60		11,081 80	
		400,000 00	432,692 40				Base	421,610 60		11,081 80	0 00
											11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
793		CXL -4 00 Dec 2001	-432,692 400				Local	-421,610 60		-11,081 80	
		-400,000 00	-432,692 40				Base	-421,610 60		-11,081 80	0 00
											-11,081 80
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
794		2 00 Dec 2001	211,790 900				Local	210,805 30		985 60	
		200,000 00	211,790 90				Base	210,805 30		985 60	0 00
											985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
794		CXL -2 00 Dec 2001	-211,790 900				Local	-210,805 30		-985 60	
		-200,000 00	-211,790 90				Base	-210,805 30		-985 60	0 00
											-985 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
795		2 00 Dec 2001	212,040 900				Local	210,805 30		1,235 60	
		200,000 00	212,040 90				Base	210,805 30		1,235 60	0 00
											1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
795		CXL -2 00 Dec 2001	-212,040 900				Local	-210,805 30		-1,235 60	
		-200,000 00	-212,040 90				Base	-210,805 30		-1,235 60	0 00
											-1,235 60
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
796		4 00 Dec 2001	424,144 300				Local	421,610 60		2,533 70	
		400,000 00	424,144 30				Base	421,610 60		2,533 70	0 00
											2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
796		CXL -4 00 Dec 2001	-424,144 300				Local	-421,610 60		-2,533 70	
		-400,000 00	-424,144 30				Base	-421,610 60		-2,533 70	0 00
											-2,533 70
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
797		2 00 Dec 2001	212,103 400				Local	210,805 30		1,298 10	
		200,000 00	212,103 40				Base	210,805 30		1,298 10	0 00
											1,298 10

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STATE STREET.

10. Содержание статьи 119 Конституции РФ:



1575-3-2002

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate		
Lot			Notional Pa	Stl Date	Proceeds			Cost	Future Gn/Ls	Base Curr Gn/Ls	
Ticker									Future Gn/Ls	Net Base Future Gn/Ls	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
797		CXL	-2 00	Dec 2001	-212,103 400	Local		-210,805 30	-1,298 10		
			-200,000 00		-212,103 40	Base		-210,805 30	-1,298 10	-1,298 10	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
798			2 00	Dec 2001	212,134 650	Local		210,805 30	1,329 35		
			200,000 00		212,134 65	Base		210,805 30	1,329 35	1,329 35	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
798		CXL	-2 00	Dec 2001	-212,134 650	Local		-210,805 30	-1,329 35		
			-200,000 00		-212,134 65	Base		-210,805 30	-1,329 35	-1,329 35	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
799			2 00	Dec 2001	212,322 150	Local		210,805 30	1,516 85		
			200,000 00		212,322 15	Base		210,805 30	1,516 85	1,516 85	
WB1M	93899Y971	U S TREAS NOTES 10YR FUTURES				MAR02					
799		CXL	-2 00	Dec 2001	-212,322 150	Local		-210,805 30	-1,516 85		
			-200,000 00		-212,322 15	Base		-210,805 30	-1,516 85	-1,516 85	
93899Y971	Total							39,773,504 89	-78,136 30		
					39,695,368 59	Local		39,773,504 89	-78,136 30	-78,136 30	
					39,695,368 59	Base		39,773,504 89	-78,136 30	-78,136 30	
WB1F	94099E930	U S TREAS NOTES 5YR FUTURES				MAR02					
269			70 00	Dec 2001	7,934,713 600	Local		7,625,470 00	309,243 60		
			7,000,000 00		7,934,713 60	Base		7,625,470 00	309,243 60	309,243 60	
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES				MAR02					
274			3 00	Dec 2001	321,483 200	Local		318,715 75	2,767 45		
			300,000 00		321,483 20	Base		318,715 75	2,767 45	2,767 45	
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES				MAR02					
303			11 00	Nov 2001	1,164,874 920	Local		1,168,413 51	-3,538 59		
			1,100,000 00		1,164,874 92	Base		1,168,413 51	-3,538 59	-3,538 59	



Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
303	CXL	-11 09 Nov 2001	-1,164,874 920				Local	-1,168,413 51		3,538 59	
		-1,100,000 00	-1,164,874 92				Base	-1,168,413 51		3,538 59	0 00
											3,538 59
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
335		1 08 Dec 2001	106,661 080				Local	106,238 59		422 49	
		100,000 00	106,661 08				Base	106,238 59		422 49	0 00
											422 49
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
360		11 09 Nov 2001	1,164,256 170				Local	1,168,413 51		-4,157 34	
		1,100,000 00	1,164,256 17				Base	1,168,413 51		-4,157 34	0 00
											-4,157 34
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
530		2 08 Dec 2001	214,197 140				Local	212,477 17		1,719 97	
		200,000 00	214,197 14				Base	212,477 17		1,719 97	0 00
											1,719 97
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
531		1 08 Dec 2001	107,114 180				Local	106,238 58		875 60	
		100,000 00	107,114 18				Base	106,238 58		875 60	0 00
											875 60
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
580		21 08 Dec 2001	2,256,944 980				Local	2,231,010 29		25,934 69	
		2,100,000 00	2,256,944 98				Base	2,231,010 29		25,934 69	0 00
											25,934 69
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
631		5 08 Dec 2001	526,195 980				Local	531,192 93		-4,996 95	
		500,000 00	526,195 98				Base	531,192 93		-4,996 95	0 00
											-4,996 95
WB1M	94099E930	U S TREAS NOTES 5YR FUTURES									
632		5 08 Dec 2001	526,117 840				Local	531,192 92		-5,075 08	
		500,000 00	526,117 84				Base	531,192 92		-5,075 08	0 00
											-5,075 08
WB2J	94099E930	U S TREAS NOTES 5YR FUTURES									
636		2 08 Dec 2001	213,104 330				Local	212,097 24		1,007 09	
		200,000 00	213,104 33				Base	212,097 24		1,007 09	0 00
											1,007 09

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB2J 94099E930	637	U S TREAS NOTES 5YR FUTURES	18 08 Dec 2001	1,919,031 490	1,919,031 49		MAR02 Local	1,908,875 12		10,156 37	10,156 37	0 00		10,156 37
		1,800,000 00			1,919,031 49		Base	1,908,875 12		10,156 37	10,156 37	0 00		10,156 37
WB1M 94099E930	714	U S TREAS NOTES 5YR FUTURES	1 08 Dec 2001	107,207 950	107,207 95		MAR02 Local	106,238 59		969 36	969 36	0 00		969 36
		100,000 00			107,207 95		Base	106,238 59		969 36	969 36	0 00		969 36
WB1M 94099E930	790	U S TREAS NOTES 5YR FUTURES	2 08 Dec 2001	213,947 140	213,947 14		MAR02 Local	212,477 17		1,469 97	1,469 97	0 00		1,469 97
		200,000 00			213,947 14		Base	212,477 17		1,469 97	1,469 97	0 00		1,469 97
94099E930	Total			15,610,975 08	15,610,975 08		Local	15,270,637 86		340,337 22	340,337 22	0 00		340,337 22
				15,610,975 08	15,610,975 08		Base	15,270,637 86		340,337 22	340,337 22	0 00		340,337 22
US DOLLAR	Total			1,746,186,143 61	1,746,186,143 61		Local	1,755,690,156 86		-9,504,013 25	-9,504,013 25	0 00		-9,504,013 25
				1,746,186,143 61	1,746,186,143 61		Base	1,755,690,156 86		-9,504,013 25	-9,504,013 25	0 00		-9,504,013 25
FUTURE BUY TO CLOSE	Total			2,615,480,184 25	2,615,480,184 25		Base	2,627,494,816 07		-10,183,395 21	-10,183,395 21	0 00		-10,183,395 21

Realized Gain/Loss

Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide



Composite
January 01, 2001 to December 31, 2001
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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				

FUTURE SELL TO CLOSE

AUSTRALIAN DOLLAR

WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
034		1 00 Jan 2001	987,196 200		987,148 14	48 06			
		100,000,000 00	537,232 17		549,347 94	26 15	0 00		26 15
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
107		2 00 Feb 2001	1,976,124 080		1,974,440 46	1,683 62			
		200,000,000 00	1,037,069 92		1,097,986 34	883 56	0 00		883 56
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
140		2 00 Feb 2001	1,976,075 940		1,974,440 46	1,635 48			
		200,000,000 00	1,042,380 06		1,097,986 34	862 72	0 00		862 72
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
263		1 00 Feb 2001	987,893 570		987,148 14	745 43			
		100,000,000 00	545,218 46		549,347 94	411 40	0 00		411 40
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
283		3 00 Mar 2001	2,964,475 020		2,961,660 69	2,814 33			
		300,000,000 00	1,547,455 96		1,646,979 51	1,469 08	0 00		1,469 08
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
526		60 00 Mar 2001	59,331,424 200		59,235,833 89	95,590 31			
		6,000,000,000 00	29,606,380 68		32,853,778 43	47,699 58	0 00		47,699 58
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
576		84 00 Mar 2001	83,066,019 120		82,971,284 67	94,734 45			
		8,400,000,000 00	41,474,863 46		44,258,456 59	47,300 89	0 00		47,300 89
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01						
609		1 00 Feb 2001	987,652 980		987,220 23	432 75			
		100,000,000 00	515,752 39		548,993 17	225 98	0 00		225 98

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement of



STATE STREET

Serving Institutional Investors Worldwide

View Date June 3, 2002

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds								
Lot	Ticker	Notional Pa	St Date										
WB1M	99X015798	AUSTRALIA BBILL 90 DAY FUTURES	JUN01										
619		1 00 Feb 2001	987,701 090	Local		987,220 23		480 86					
		100,000,000 00	516,073 82	Base		548,993 17		251 25		0 00			251 25
	99X015798 Total					153,264,562 20		198,165 29					
						76,822,426 92		99,130 61		0 00			99,130 61
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
04		3 00 Oct 2001	2,969,902 290	Local		2,961,444 42		8,457 87					
		300,000,000 00	1,526,232 79	Base		1,531,955 20		4,346 50		0 00			4,346 50
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
044		1 00 Oct 2001	990,039 930	Local		987,268 30		2,771 63					
		100,000,000 00	504,722 36	Base		509,035 54		1,412 98		0 00			1,412 98
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
045		3 080 Jul 2001	2,961,156 120	Local		2,964,523 18		-3,367 06					
		300,000,000 00	1,496,864 42	Base		1,480,779 33		-1,702 04		0 00			-1,702 04
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
045		1 00 Oct 2001	990,064 100	Local		987,268 30		2,795 80					
		100,000,000 00	504,734 68	Base		509,035 53		1,425 30		0 00			1,425 30
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
049		2 08 Nov 2001	1,978,872 160	Local		1,976,991 08		1,881 08					
		200,000,000 00	1,033,367 04	Base		1,048,793 77		982 30		0 00			982 30
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
050		2 08 Nov 2001	1,978,582 520	Local		1,977,232 04		1,350 48					
		200,000,000 00	1,033,215 79	Base		1,050,701 11		705 22		0 00			705 22
WB1M	99X017927	AUSTRALIA BBILL 90 DAY FUTURES	MAR02										
054		1 02 Jun 2001	986,955 960	Local		988,712 43		-1,756 47					
		100,000,000 00	517,066 23	Base		490,401 37		-920 21		0 00			-920 21

Realized

Gain/Loss - Futures Contracts

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Year End June 30, 2002



STATE STREET
Serving Institutional Investors Worldwide

Composite
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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex. Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Asset ID	Lot	Trd Date	Trd Date	Notional Pa	Notional	Trd Date	Trd Date	Security Description	Security Description	Notional	Notional	Cost	Cost	Future Gn/Ls	Future Gn/Ls	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Trd Dts of Orig Trds	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017927	070		AUSTRALIA BBILL 90DAY FUTURES		1 08 May 2001	987,148 140	100,000,000 00	518,548 92			MAR02	Local	988,640 12	988,640 12			-1,491 98	-783 74			0 00	0 00			-783 74	-783 74
WB1M	99X017927	078		AUSTRALIA BBILL 90DAY FUTURES		10 08 Sep 2001	9,898,707 700	1,000,000,000 00	4,847,397 16			MAR02	Local	9,875,039 36	9,875,039 36			23,668 34	11,590 39			0 00	0 00			11,590 39	11,590 39
WB1M	99X017927	088		AUSTRALIA BBILL 90DAY FUTURES		3 02 Dec 2001	2,969,539 830	300,000,000 00	1,532,876 46			MAR02	Local	2,965,896 26	2,965,896 26			3,643 57	1,880 81			0 00	0 00			1,880 81	1,880 81
WB1M	99X017927	091		AUSTRALIA BBILL 90DAY FUTURES		2 02 Nov 2001	1,979,065 280	200,000,000 00	1,035,842 77			MAR02	Local	1,977,304 34	1,977,304 34			1,760 94	921 68			0 00	0 00			921 68	921 68
WB1M	99X017927	091		AUSTRALIA BBILL 90DAY FUTURES		1 02 Oct 2001	990,088 270	100,000,000 00	502,370 79			MAR02	Local	987,917 63	987,917 63			2,170 64	1,101 38			0 00	0 00			1,101 38	1,101 38
WB1M	99X017927	092		AUSTRALIA BBILL 90DAY FUTURES		1 02 Oct 2001	990,064 100	100,000,000 00	502,358 52			MAR02	Local	987,941 70	987,941 70			2,122 40	1,076 91			0 00	0 00			1,076 91	1,076 91
WB1M	99X017927	124		AUSTRALIA BBILL 90DAY FUTURES		2 02 Dec 2001	1,979,934 860	200,000,000 00	1,002,441 02			MAR02	Local	1,981,434 24	1,981,434 24			-1,499 38	-759 14			0 00	0 00			-759 14	-759 14
WB1M	99X017927	127		AUSTRALIA BBILL 90DAY FUTURES		3 02 Sep 2001	2,970,047 280	300,000,000 00	1,466,609 35			MAR02	Local	2,961,036 06	2,961,036 06			9,011 22	4,449 74			0 00	0 00			4,449 74	4,449 74
WB1M	99X017927	133		AUSTRALIA BBILL 90DAY FUTURES		9 02 Apr 2001	8,894,075 220	900,000,000 00	4,486,171 54			MAR02	Local	8,895,159 00	8,895,159 00			-1,083 78	-546 66			0 00	0 00			-546 66	-546 66

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	ST Date	Proceeds							
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
134		3 02 Oct 2001	2,970,119 790		2,963,897 28		6,222 51				
		300,000,000 00	1,508,226 83		1,597,244 24		3,159 79		0 00		3,159 79
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
148		1 02 May 2001	987,028 020		988,640 12		-1,612 10				
		100,000,000 00	512,168 84		491,650 74		-836 52		0 00		-836 52
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
164		1 04 Jun 2001	987,172 170		988,712 43		-1,540 26				
		100,000,000 00	520,535 89		490,401 36		-812 18		0 00		-812 18
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
168		2 00 Dec 2001	1,979,593 220		1,977,232 04		2,461 18				
		200,000,000 00	1,018,948 10		1,029,149 28		1,266 77		0 00		1,266 77
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
174		2 03 Oct 2001	1,979,934 860		1,976,268 54		3,666 32				
		200,000,000 00	1,006,796 88		1,052,560 62		1,864 32		0 00		1,864 32
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
193		1 00 Oct 2001	989,846 610		986,835 88		3,010 73				
		100,000,000 00	487,697 42		509,700 73		1,483 39		0 00		1,483 39
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
200		2 08 Nov 2001	1,979,789 880		1,977,376 64		2,413 24				
		200,000,000 00	1,026,521 06		1,037,134 05		1,251 26		0 00		1,251 26
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
205		1 05 Apr 2001	987,749 200		988,351 00		-601 80				
		100,000,000 00	503,258 22		493,187 15		-306 62		0 00		-306 62
WB1M 99X017927	AUSTRALIA SBILL 90DAY FUTURES										
206		8 00 Dec 2001	7,919,546 080		7,926,221 04		-6,674 96				
		800,000,000 00	4,043,720 23		4,079,229 73		-3,408 23		0 00		-3,408 23

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Close Ex. Rate	Trd Dts of Orig Trds
Lot								Future Gn/Ls	
Ticker		Notional Pa	Stl Date					Future Gn/Ls	Net Base Future Gn/Ls
								Base Curr Gn/Ls	

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls							
Fund	Asset ID	Lot	Ticker	Asset ID	Contract	Trd Date	Stl Date	Notional	Pa	Trd Date	Stl Date	Security Description	Local	Notional	Pa	Trd Date	Stl Date	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls											
WB1M	99X017927	234		AUSTRALIA BBILL 90DAY FUTURES	3 00	Oct 2001		2,969,757	300			Local	2,960,531	65				9,225	65														
								300,000,000	00			1,473,593	58	Base	1,530,397	52																	4,577
WB1M	99X017927	241		AUSTRALIA BBILL 90DAY FUTURES	2 00	Sep 2001		1,977,473	060			Local	1,975,666	82				1,806	24														
								200,000,000	00			1,037,184	62	Base	968,175	31																	
WB1M	99X017927	242		AUSTRALIA BBILL 90DAY FUTURES	1 00	Apr 2001		987,917	630			Local	988,326	91				-409	28														
								100,000,000	00			501,565	78	Base	493,471	63																	
WB1M	99X017927	262		AUSTRALIA BBILL 90DAY FUTURES	3 00	Dec 2001		2,970,264	810			Local	2,969,419	06				845	75														
								300,000,000	00			1,528,201	24	Base	1,471,644	08																	
WB1M	99X017927	269		AUSTRALIA BBILL 90DAY FUTURES	1 00	Jun 2001		987,412	520			Local	988,736	53				-1,324	01														
								100,000,000	00			516,515	49	Base	490,413	32																	
WB1M	99X017927	269		AUSTRALIA BBILL 90DAY FUTURES	1 00	Oct 2001		990,305	860			Local	988,134	27				2,171	59														
								100,000,000	00			501,391	86	Base	526,280	31																	
WB1M	99X017927	270		AUSTRALIA BBILL 90DAY FUTURES	1 00	Oct 2001		990,281	670			Local	988,037	97				2,243	70														
								100,000,000	00			501,379	61	Base	525,735	01																	
WB1M	99X017927	280		AUSTRALIA BBILL 90DAY FUTURES	4 00	Dec 2001		3,959,193	200			Local	3,963,400	98				-4,207	78														
								400,000,000	00			2,017,604	85	Base	2,034,413	72																	
WB1M	99X017927	284		AUSTRALIA BBILL 90DAY FUTURES	4 00	Oct 2001		3,959,578	760			Local	3,946,191	24				13,388	52														
								400,000,000	00			1,967,911	15	Base	2,043,337	83																	

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Stl Date	Proceeds					Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
305		1 09 Nov 2001	989,894 940			Local	988,688 32		1,206 62		
		100,000,000 00	512,567 60			Base	518,567 02		624 79	0 00	624 79
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
306		1 09 Nov 2001	989,870 770			Local	988,688 32		1,182 45		
		100,000,000 00	512,555 08			Base	518,567 03		612 27	0 00	612 27
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
308		2 06 Oct 2001	1,980,901 940			Local	1,976,124 09		4,777 85		
		200,000,000 00	993,620 41			Base	1,049,321 84		2,396 57	0 00	2,396 57
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
311		3 03 Jun 2001	2,962,381 800			Local	2,965,727 61		-3,345 81		
		300,000,000 00	1,542,808 45			Base	1,477,920 37		-1,742 49	0 00	-1,742 49
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
331		4 04 Oct 2001	3,959,386 440			Local	3,946,191 24		13,195 20		
		400,000,000 00	1,969,794 76			Base	2,040,082 26		5,564 61	0 00	5,564 61
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
344		1 00 Jun 2001	987,484 650			Local	988,519 63		-1,034 98		
		100,000,000 00	511,714 55			Base	493,765 56		-536 33	0 00	-536 33
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
362		2 08 May 2001	1,974,440 460			Local	1,977,207 94		-2,767 48		
		200,000,000 00	1,018,811 28			Base	981,782 66		-1,428 02	0 00	-1,428 02
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
368		1 02 May 2001	987,677 040			Local	988,351 00		-673 96		
		100,000,000 00	516,456 32			Base	493,483 66		-352 41	0 00	-352 41
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
383		2 08 Dec 2001	1,979,983 180			Local	1,979,644 92		338 26		
		200,000,000 00	1,027,809 27			Base	981,112 02		175 59	0 00	175 59

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Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts		Trd Date	Notional	Security Description		Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds				Future Gn/Ls	
Ticker						Notional	Cost		Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
383		1 09 May 2001	987,268 300			Local	988,567 82		-1,299 52	
		100,000,000 00	509,232 99			Base	490,131 92		-670 29	-670 29
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
394		4 00 Nov 2001	3,960,449 760			Local	3,954,825 61		5,624 15	
		400,000,000 00	2,053,889 25			Base	2,074,306 03		2,916 69	2,916 69
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
398		3 00 Oct 2001	2,969,539 830			Local	2,960,147 50		9,392 33	
		300,000,000 00	1,501,993 25			Base	1,500,794 78		4,750 64	4,750 64
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
399		3 00 Oct 2001	2,969,612 310			Local	2,960,387 59		9,224 72	
		300,000,000 00	1,502,029 91			Base	1,512,165 98		4,665 86	4,665 86
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
413		1 09 Aug 2001	987,556 780			Local	988,086 12		-529 34	
		100,000,000 00	506,715 38			Base	492,659 74		-271 60	-271 60
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
427		1 02 Jun 2001	987,460 600			Local	988,519 63		-1,059 03	
		100,000,000 00	510,714 62			Base	493,765 56		-547 73	-547 73
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
437		6 00 Oct 2001	5,940,819 660			Local	5,922,552 79		18,266 87	
		600,000,000 00	2,984,073 72			Base	3,011,023 74		9,175 45	9,175 45
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
471		1 00 Oct 2001	990,088 270			Local	987,244 26		2,844 01	
		100,000,000 00	497,123 32			Base	502,013 71		1,427 98	1,427 98
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02				
472		5 00 Oct 2001	4,850,562 200			Local	4,936,125 18		14,437 02	
		500,000,000 00	2,485,677 28			Base	2,508,242 69		7,248 83	7,248 83

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
476		3 00 Dec 2001	2,970,192 300			Local	2,969,467 38		724 92		
		300,000,000 00	1,542,717 88			Base	1,471,668 04		376 52	0 00	376 52
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
479		1 00 Jun 2001	987,580 830			Local	988,519 63		-938 80		
		100,000,000 00	512,356 94			Base	493,765 55		-487 05	0 00	-487 05
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
481		1 00 May 2001	987,316 370			Local	988,567 82		-1,251 45		
		100,000,000 00	501,952 91			Base	490,131 93		-636 11	0 00	-636 11
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
498		1 00 Jul 2001	986,883 910			Local	988,134 27		-1,250 36		
		100,000,000 00	503,606 86			Base	493,573 07		-638 06	0 00	-638 06
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
502		1 00 Aug 2001	988,013 900			Local	988,086 12		-72 22		
		100,000,000 00	510,506 78			Base	492,659 74		-37 32	0 00	-37 32
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
510		1 00 Jun 2001	987,652 980			Local	988,110 19		-457 21		
		100,000,000 00	512,394 37			Base	493,561 04		-237 20	0 00	-237 20
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
510		1 00 Dec 2001	990,136 610			Local	988,712 43		1,424 18		
		100,000,000 00	512,989 78			Base	516,206 76		737 87	0 00	737 87
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
511		3 00 Dec 2001	2,970,337 320			Local	2,965,149 53		5,187 79		
		300,000,000 00	1,538,931 77			Base	1,549,488 06		2,687 80	0 00	2,687 80
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES									
525		1 00 May 2001	987,965 760			Local	988,351 00		-385 24		
		100,000,000 00	512,655 43			Base	493,483 65		-199 90	0 00	-199 90

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracte	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Grn/Ls	Net Base Future Grn/Ls
Ticker								Base Curr Grn/Ls	
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
531		7 00 Oct 2001	6,930,279	510		Local	6,909,532 81	20,746 70	
		700,000,000 00	3,478,307	29		Base	3,510,833 15	10,412 76	10,412 76
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
534		1 00 Jun 2001	987,460	600		Local	988,567 82	-1,107 22	
		100,000,000 00	502,814	94		Base	490,131 92	-563 80	-563 80
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
542		1 00 Dec 2001	990,088	270		Local	989,725 83	362 44	
		100,000,000 00	513,162	75		Base	489,914 29	187 85	187 85
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
543		2 00 Dec 2001	1,980,128	200		Local	1,979,644 92	483 28	
		200,000,000 00	1,026,300	45		Base	981,112 02	250 48	250 48
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
555		3 00 May 2001	2,963,752	890		Local	2,965,318 02	-1,565 13	
		300,000,000 00	1,542,929	75		Base	1,474,948 18	-814 80	-814 80
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
580		2 00 Aug 2001	1,975,402	180		Local	1,976,340 77	-938 59	
		200,000,000 00	1,042,222	19		Base	985,403 51	-495 20	-495 20
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
583		1 000 Jul 2001	987,268	300		Local	988,134 27	-865 97	
		100,000,000 00	501,729	75		Base	493,573 07	-440 09	-440 09
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
589		2 00 Dec 2001	1,980,369	920		Local	1,976,027 80	4,342 12	
		200,000,000 00	1,020,484	62		Base	1,030,893 70	2,237 49	2,237 49
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
591		2 00 Dec 2001	1,979,983	180		Local	1,981,022 90	-1,039 72	
		200,000,000 00	1,025,433	29		Base	1,008,241 89	-538 47	-538 47

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
601		1 09 May 2001	988,062 040	Local	988,616 02					-553 98	
		100,000,000 00	516,262 42	Base	487,980 87					-289 45	-289 45
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
602		2 09 May 2001	1,976,172 240	Local	1,977,232 04					-1,059 80	
		200,000,000 00	1,032,550 00	Base	975,961 73					-553 75	-553 75
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
602		1 09 Jun 2001	987,364 440	Local	988,784 74					-1,420 30	
		100,000,000 00	500,988 72	Base	488,064 15					-720 66	-720 66
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
603		1 09 Jun 2001	987,388 480	Local	988,784 74					-1,396 26	
		100,000,000 00	501,000 91	Base	488,064 15					-708 46	-708 46
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
610		3 09 Oct 2001	2,969,902 290	Local	2,960,243 53					9,658 76	
		300,000,000 00	1,487,327 07	Base	1,501,731 54					4,837 11	4,837 11
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
611		3 09 Oct 2001	2,969,974 770	Local	2,960,411 61					9,563 16	
		300,000,000 00	1,487,363 37	Base	1,499,250 91					4,789 23	4,789 23
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
612		4 09 Oct 2001	3,960,063 040	Local	3,948,232 18					11,830 86	
		400,000,000 00	1,983,199 57	Base	2,025,048 28					5,924 89	5,924 89
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
624		3 08 Dec 2001	2,969,902 290	Local	2,971,594 82					-1,692 53	
		300,000,000 00	1,532,766 57	Base	1,511,848 50					-873 51	-873 51
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
633		1 00 May 2001	988,254 660	Local	988,616 02					-361 36	
		100,000,000 00	516,758 36	Base	487,980 87					-188 96	-188 96

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
634		2 00 May 2001	1,976,557 480	Local	1,977,280 24					-722 76	
		200,000,000 00	1,033,541 91	Base	983,301 46					-377 93	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
635		1 00 Sep 2001	989,677 530	Local	987,893 57					1,783 96	
		100,000,000 00	479,498 76	Base	481,202 96					864 33	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
636		2 00 Sep 2001	1,979,499 980	Local	1,976,340 92					3,159 06	
		200,000,000 00	959,067 74	Base	960,402 24					1,530 57	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
648		1 00 Jun 2001	987,556 780	Local	988,784 74					-1,227 96	
		100,000,000 00	507,999 21	Base	488,064 14					-631 66	0 00
WB1M	99X017827	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
650		1 00 Jun 2001	987,532 740	Local	988,832 96					-1,300 22	
		100,000,000 00	507,986 84	Base	488,087 95					-668 83	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
655		2 00 Aug 2001	1,976,075 940	Local	1,975,570 58					505 36	
		200,000,000 00	1,049,691 54	Base	973,956 30					268 44	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
659		3 00 Oct 2001	2,969,177 490	Local	2,961,420 40					7,757 09	
		300,000,000 00	1,486,667 18	Base	1,533,917 54					3,883 98	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
660		4 00 Oct 2001	3,958,613 520	Local	3,948,472 44					10,141 08	
		400,000,000 00	1,982,077 80	Base	2,051,428 92					5,077 63	0 00
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
682		4 00 Sep 2001	3,958,999 960	Local	3,953,404 02					5,595 94	
		400,000,000 00	1,923,282 18	Base	1,827,678 72					2,718 51	0 00

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gr/Ls	
Ticker								Future Gr/Ls	Net Base Future Gr/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
683		3 00 Sep 2001	2,969,322 420			Local	2,965,101 18	4,221 24	
		300,000,000 00	1,442,496 83			Base	1,464,562 91	2,050 68	0 00
									2 050 68
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
683		1 00 Dec 2001	989,967 430			Local	990,475 16	-507 73	
		100,000,000 00	508,645 27			Base	502,666 14	-260 87	0 00
									-260 87
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
684		1 00 Dec 2001	989,943 260			Local	990,499 35	-556 09	
		100,000,000 00	508,632 85			Base	502,678 42	-285 72	0 00
									-285 72
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
697		1 00 Jun 2001	987,484 650			Local	988,712 43	-1,227 78	
		100,000,000 00	512,702 03			Base	490,401 37	-637 46	0 00
									-637 46
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
698		1 00 Nov 2001	990,620 320			Local	988,086 12	2,534 20	
		100,000,000 00	507,692 91			Base	523,586 84	1,298 78	0 00
									1,298 78
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
716		1 00 Oct 2001	989,822 460			Local	987,076 06	2,746 40	
		100,000,000 00	508,075 87			Base	511,798 94	1,409 73	0 00
									1,409 73
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
717		5 00 Oct 2001	4,949,233 050			Local	4,935,452 39	13,780 66	
		500,000,000 00	2,540,441 32			Base	2,559,032 06	7,073 62	0 00
									7,073 62
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
718		1 00 Oct 2001	989,870 770			Local	987,100 09	2,770 68	
		100,000,000 00	508,100 67			Base	511,811 40	1,422 19	0 00
									1,422 19
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES				MAR02			
726		2 00 Sep 2001	1,979,693 220			Local	1,976,370 36	3,322 86	
		200 000,000 00	979,552 21			Base	978,007 28	1,644 15	0 00
									1,644 15

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds						
Ticker											
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
727	4 08 Sep 2001	3,959,289 840	Local			3,952,638 84	6,651 00				
	400,000,000 00	1,959,056 62	Base			1,963,177 65	3,290 91		0 00		3,290 91
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
728	3 00 Dec 2001	2,970,119 790	Local			2,971,860 98	-1,741 19				
	300,000,000 00	1,501,692 57	Base			1,515,154 47	-880 35		0 00		-880 35
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
728	2 08 Sep 2001	1,979,548 280	Local			1,976,220 42	3,327 86				
	200,000,000 00	979,480 49	Base			998,682 23	1,646 63		0 00		1,646 63
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
746	1 02 Nov 2001	989,508 500	Local			988,086 12	1,422 38				
	100,000,000 00	511,377 99	Base			523,586 83	735 09		0 00		735 09
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
757	6 08 Oct 2001	5,939,659 560	Local			5,922,648 59	17,010 97				
	600,000,000 00	3,051,203 12	Base			3,069,708 71	8,738 53		0 00		8,738 53
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
774	1 08 May 2001	987,484 650	Local			988,640 12	-1,155 47				
	100,000,000 00	522,576 88	Base			491,650 73	-611 47		0 00		-611 47
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
794	1 08 Sep 2001	989,725 830	Local			987,989 83	1,736 00				
	100,000,000 00	489,518 40	Base			501,898 84	858 63		0 00		858 63
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
795	12 08 Sep 2001	11,876,999 880	Local			11,855,300 74	21,699 14				
	1,200,000,000 00	5,874,364 14	Base			6,040,669 75	10,732 40		0 00		10,732 40
WB1M 99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02									
796	3 08 Dec 2001	2,969,322 420	Local			2,965,149 44	4,172 98				
	300,000,000 00	1,532,467 30	Base			1,520,034 31	2,153 68		0 00		2,153 68

Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
										Base Curr	Net Base Future Gn/Ls
WB1M	99X017927	AUSTRALIA BBILL 90DAY FUTURES	MAR02								
796		1 08 Sep 2001	989,774 140	Local				987,484 65		2,289 49	
		100,000,000 00	489,542 29	Base				516,059 48		1,132 38	1,132 38
99X017927 Total											
		266,133,861 00		Local				265,832,616 52		301,244 48	
		135,170,327 18		Base				135,350,690 34		150,641 11	150,641 11
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
06		1 08 Jul 2001	987,701 090	Local				988,808 85		-1,107 76	
		100,000,000 00	498,492 74	Base				511,313 05		-559 09	-559 09
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
07		2 08 Jul 2001	1,975,354 080	Local				1,977,328 44		-1,974 36	
		200,000,000 00	996,961 21	Base				1,022,081 07		-995 46	-995 46
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
037		4 004 Jul 2001	3,950,900 600	Local				3,958,299 59		-7,398 99	
		400,000,000 00	2,045,776 33	Base				1,963,316 59		-3,831 20	-3,831 20
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
047		4 080 Jul 2001	3,950,996 800	Local				3,954,295 41		-3,298 61	
		400,000,000 00	1,997,228 88	Base				2,060,879 41		-1,667 44	-1,667 44
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
050		1 08 Jun 2001	987,821 380	Local				989,194 74		-1,373 36	
		100,000,000 00	517,519 62	Base				493,904 93		-719 50	-719 50
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
051		5 08 Jun 2001	4,938,986 600	Local				4,945,973 70		-6,987 10	
		500,000,000 00	2,587,535 08	Base				2,469,524 68		-3,660 54	-3,660 54
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
077		3 005 Jul 2001	2,963,031 120	Local				2,967,608 60		-4,577 48	
		300,000,000 00	1 530 998 18	Base				1,478,856 88		-2,365 19	-2,365 19

Realized Gain/Loss - Futures Contracts

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STATE STREET
Securities Institutional Investors Worldwide

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Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot			Notional Pa	St Date									
Ticker													
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
080		1 081 Jul 2001	987,688 170		Local		988,543 73	-855 56					
		100,000,000 00	506,585 26		Base		516,612 95	-438 82		0 00		-438 82	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
080	CXL	-1 081 Jul 2001	-987,688 170		Local		-988,543 73	855 56					
		-100,000,000 00	-506,585 26		Base		-516,612 95	438 82		0 00		438 82	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
081		1 081 Jul 2001	987,749 200		Local		988,543 73	-794 53					
		100,000,000 00	506,616 56		Base		516,612 95	-407 51		0 00		-407 51	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
082		1 081 Jul 2001	987,725 150		Local		988,760 64	-1,035 49					
		100,000,000 00	506,604 23		Base		512,276 89	-531 10		0 00		-531 10	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
103		2 00 Jun 2001	1,975,739 000		Local		1,978,389 48	-2,650 48					
		200,000,000 00	1,040,029 01		Base		987,809 87	-1,395 21		0 00		-1,395 21	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
106		1 00 Jun 2001	987,845 440		Local		988,194 74	-1,349 30					
		100,000,000 00	520,001 84		Base		483,904 93	-710 27		0 00		-710 27	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
118		1 00 Aug 2001	987,821 380		Local		988,760 64	-939 26					
		100,000,000 00	514,161 03		Base		512,276 89	-488 88		0 00		-488 88	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
119		2 00 Aug 2001	1,975,594 640		Local		1,976,557 48	-962 84					
		200,000,000 00	1,028,297 01		Base		1,025,042 71	-501 16		0 00		-501 16	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES			SEP01								
150		4 00 May 2001	3,952,055 600		Local		3,956,489 44	-4,433 84					
		400,000,000 00	2,050,721 65		Base		1,975,475 18	-2,300 72		0 00		-2,300 72	

Composite
January 01, 2001 to December 31, 2001

View Date: June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds		Cost				
Ticker									
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
151	6 02 May 2001	5,927,938 980			5,934,734 16	-6,795 18			
	600,000,000 00	3,076,007 54			2,963,212 78	-3,526 02	0 00		-3,526 02
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
152	4 02 May 2001	3,951,863 040			3,956,489 44	-4,626 40			
	400,000,000 00	2,050,621 73			1,975,475 18	-2,400 64	0 00		-2,400 64
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
153	2 006 Jul 2001	1,975,642 760			1,978,051 76	-2,409 00			
	200,000,000 00	1,001,650 88			988,036 85	-1,221 36	0 00		-1,221 36
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
165	1 02 Jun 2001	987,893 570			989,194 74	-1,301 17			
	100,000,000 00	520,916 28			493,904 94	-686 11	0 00		-686 11
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
166	2 02 Jun 2001	1,975,835 260			1,978,389 48	-2,554 22			
	200,000,000 00	1,041,857 93			987,809 87	-1,346 84	0 00		-1,346 84
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
199	3 03 May 2001	2,964,113 910			2,967,367 08	-3,253 17			
	300,000,000 00	1,540,153 59			1,481,606 39	-1,690 35	0 00		-1,690 35
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
204	2 05 Jun 2001	1,976,075 940			1,978,389 48	-2,313 54			
	200,000,000 00	1,043,170 49			987,809 87	-1,221 32	0 00		-1,221 32
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
208	1 05 Jun 2001	988,013 900			989,194 74	-1,180 84			
	100,000,000 00	521,572 54			493,904 93	-623 37	0 00		-623 37
WB1M 99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01							
218	2 009 Jul 2001	1,975,690 880			1,977,858 82	-2,167 94			
	200,000,000 00	1,009,182 90			986,160 41	-1,107 38	0 00		-1,107 38

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement of



STATE STREET
Serving Institutional Investors Worldwide

Vision Date: June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gnl/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gnl/Ls				Net Base Future Gnl/Ls	
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 00	May 2001	1,976,316 680		1,976,244 72	-1,928 04		0 00		-1,001 81	
264		200,000,000 00			1,026,894 15		987,737 59	-1,001 81					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	3 00	Jun 2001	2,964,330 570		2,967,584 22	-3,253 65		0 00		-1,701 98	
271		300,000,000 00			1,550,641 32		1,481,714 81	-1,701 98					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	3 00	Jul 2001	2,963,391 960		2,967,415 41	-4,023 45		0 00		-2,054 38	
288		300,000,000 00			1,513,107 94		1,452,250 22	-2,054 38					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	1 00	Jun 2001	988,254 660		989,194 74	-940 08		0 00		-489 59	
309		100,000,000 00			514,683 03		493,904 94	-489 59					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	5 00	May 2001	4,940,310 200		4,945,756 55	-5,446 35		0 00		-2,810 32	
310		500,000,000 00			2,549,200 06		2,469,416 25	-2,810 32					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 00	Jun 2001	1,976,461 160		1,978,389 48	-1,928 32		0 00		-1,004 27	
312		200,000,000 00			1,029,340 98		987,809 87	-1,004 27					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	1 00	Jul 2001	987,893 570		989,243 00	-1,349 43		0 00		-681 60	
332		100,000,000 00			498,985 04		479,585 01	-681 60					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 00	Jul 2001	1,975,739 000		1,978,244 76	-2,505 76		0 00		-1,265 65	
333		200,000,000 00			997,945 77		964,591 46	-1,265 65					
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	3 00	Jun 2001	2,964,763 980		2,967,584 22	-2,820 24		0 00		-1,461 45	
346		300,000,000 00			1,536,340 69		1,481,714 80	-1,461 45					

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							
Lot			Notional Pa	Stl Date									
Ticker													
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
363		6 08 May 2001 5,929,094 520	Local		5,935,023 66			-5,929 14					
		600,000,000 00	Base		2,963,357 32			-3,059 44		0 00		-3,059 44	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
369		1 08 May 2001 988,736 530	Local		989,146 49			-409 96					
		100,000,000 00	Base		493,584 10			-214 37		0 00		-214 37	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
380		3 08 May 2001 2,964,619 500	Local		2,967,511 83			-2,892 33					
		300,000,000 00	Base		1,481,678 66			-1,491 86		0 00		-1,491 86	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
381		3 08 Jul 2001 2,963,319 780	Local		2,967,005 28			-3,685 50					
		300,000,000 00	Base		1,455,019 39			-1,868 92		0 00		-1,868 92	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
381		2 08 May 2001 1,976,461 160	Local		1,978,341 22			-1,880 06					
		200,000,000 00	Base		987,785 77			-969 73		0 00		-969 73	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
386		1 01 Jun 2001 988,230 580	Local		989,194 74			-964 16					
		100,000,000 00	Base		493,904 94			-499 63		0 00		-499 63	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
410		1 01 Apr 2001 989,001 760	Local		989,146 49			-144 73					
		100,000,000 00	Base		493,584 10			-70 92		0 00		-70 92	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
421		3 06 Jul 2001 2,963,319 780	Local		2,967,029 40			-3,709 62					
		300,000,000 00	Base		1,455,031 22			-1,891 53		0 00		-1,891 53	
WB1M 99X017950		AUSTRALIA BBILL 90DAY FUTURES	SEP01										
429		3 02 Jun 2001 2,964,619 500	Local		2,967,970 34			-3,350 84					
		300,000,000 00	Base		1,471,617 95			-1,733 06		0 00		-1,733 06	

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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When Data June 3, 2002



STATE STREET
Leading Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate		
Lot			Notional Pa	Std Date	Proceeds			Cost	Future Gn/Ls	Future Gn/Ls	
Ticker									Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
446		2 00 May 2001	1,976,364 840	Local				1,978,365 35	-2,000 51		
		200,000,000 00	1,015,456 25	Base				987,797 83	-1,027 86	-1,027 86	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
447		2 00 May 2001	1,976,413 000	Local				1,978,389 48	-1,976 48		
		200,000,000 00	1,015,481 00	Base				987,809 87	-1,015 52	-1,015 52	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
468		4 006 Jul 2001	3,951,189 280	Local				3,955,800 79	-4,611 51		
		400,000,000 00	1,998,116 42	Base				1,964,449 09	-2,332 04	-2,332 04	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
479		4 00 May 2001	3,952,729 680	Local				3,956,778 96	-4,049 28		
		400,000,000 00	2,009,172 50	Base				1,975,619 74	-2,058 25	-2,058 25	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
480		2 03 Jun 2001	1,976,653 820	Local				1,978,775 60	-2,121 78		
		200,000,000 00	1,025,488 01	Base				977,713 02	-1,100 78	-1,100 78	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
500		3 007 Jul 2001	2,963,391 960	Local				2,966,281 96	-2,890 00		
		300,000,000 00	1,512,218 92	Base				1,508,650 65	-1,474 77	-1,474 77	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
509		1 03 Jun 2001	988,399 170	Local				989,387 80	-988 63		
		100,000,000 00	512,781 49	Base				488,856 51	-512 90	-512 90	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
512		2 03 Jun 2001	1,976,846 520	Local				1,978,775 60	-1,929 08		
		200,000,000 00	1,025,587 98	Base				977,713 03	-1,000 81	-1,000 81	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES				SEP01					
517		1 00 Apr 2001	989,170 610	Local				989,146 49	24 12		
		100,000,000 00	497,256 07	Base				493,584 10	12 13	12 13	

Realized Gain/Loss - Futures Contracts

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STATE STREET.
Serving Institutional Investors Worldwide



View Date: June 30, 2002

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds	Cost			
Ticker									
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
532		5 00 Jun 2001 4,941,514 150	Local			4,945,973 70	-4,459 55		
		500,000,000 00 2,516,219 01	Base			2,469,524 67	-2,270 80	0 00	-2,270 80
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
538		3 008 Jul 2001 2,963,247 600	Local			2,965,703 46	-2,455 86		
		300,000,000 00 1,523,701 92	Base			1,511,915 63	-1,262 80	0 00	-1,262 80
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
553		8 08 May 2001 7,911,628 160	Local			7,913,171 92	-1,543 76		
		800,000,000 00 4,118,793 62	Base			3,948,672 78	-803 68	0 00	-803 68
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
559		1 07 Jun 2001 988,278 740	Local			989,436 08	-1,157 34		
		100,000,000 00 504,812 78	Base			488,880 37	-591 17	0 00	-591 17
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
560		3 07 Jun 2001 2,964,908 490	Local			2,968,356 52	-3,448 03		
		300,000,000 00 1,514,475 26	Base			1,465,675 49	-1,761 25	0 00	-1,761 25
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
581		2 009 Jul 2001 1,975,931 520	Local			1,977,690 18	-1,758 66		
		200,000,000 00 1,004,168 40	Base			1,011,490 56	-893 75	0 00	-893 75
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
582		1 009 Jul 2001 987,941 700	Local			989,122 36	-1,180 66		
		100,000,000 00 502,071 97	Base			507,518 68	-600 01	0 00	-600 01
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
599		2 08 May 2001 1,978,100 000	Local			1,978,292 98	-192 98		
		200,000,000 00 1,033,557 25	Base			987,168 20	-100 83	0 00	-100 83
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01						
600		2 08 May 2001 1,978,148 240	Local			1,978,292 98	-144 74		
		200,000,000 00 1,033,582 46	Base			987,168 20	-75 63	0 00	-75 63

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement of

Value Date: June 30, 2002



STATE STREET
Serving the Global Investment Needs

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Stl Date	Stl Date	Stl Date	Stl Date	Stl Date	Stl Date	Stl Date	Stl Date
										Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 002 Apr 2001	1,977,473 060	1,978,292 98	Local	SEP01	1,978,292 98	-819 92	-416 27	-416 27
604		200,000,000 00		1,003,963 07	Base			987,168 20	-416 27	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	6 002 Jun 2001	5,929,383 480	5,935,168 44	Local	SEP01	5,935,168 44	-5,784 96	-2,935 29	-2,935 29
605		600,000,000 00		3,008,569 18	Base			2,963,429 61	-2,935 29	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	1 002 Jun 2001	988,278 740	989,194 74	Local	SEP01	989,194 74	-916 00	-464 78	-464 78
606		100,000,000 00		501,452 63	Base			493,904 94	-464 78	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	4 020 Jul 2001	3,951,766 800	3,957,551 24	Local	SEP01	3,957,551 24	-5,784 44	-2,932 13	-2,932 13
631		400,000,000 00		2,003,150 60	Base			1,998,068 41	-2,932 13	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 003 Jun 2001	1,975,979 660	1,978,920 44	Local	SEP01	1,978,920 44	-2,940 78	-1,502 44	-1,502 44
640		200,000,000 00		1,009,528 01	Base			976,795 13	-1,502 44	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	8 003 Jun 2001	7,906,422 640	7,913,557 92	Local	SEP01	7,913,557 92	-7,135 28	-3,670 39	-3,670 39
646		800,000,000 00		4,067,063 81	Base			3,951,239 48	-3,670 39	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	6 000 May 2001	5,933,431 800	5,934,878 94	Local	SEP01	5,934,878 94	-1,447 14	-750 63	-750 63
660		600,000,000 00		3,077,671 08	Base			2,961,504 59	-1,447 14	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	3 003 Jul 2001	2,963,897 280	2,967,198 26	Local	SEP01	2,967,198 26	-3,300 98	-1,678 55	-1,678 55
666		300,000,000 00		1,507,141 77	Base			1,506,742 62	-1,678 55	0 00	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	2 007 Apr 2001	1,976,894 700	1,978,292 98	Local	SEP01	1,978,292 98	-1,398 28	-707 25	-707 25
667		200,000,000 00		999,913 34	Base			987,168 20	-707 25	0 00	

Realized Gain/Loss - Futures Contracts

Compos: January 01, 2001 to December 31, 2001

Statement 31

View Date: June 3, 2002



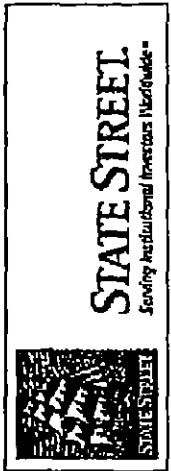
STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date								
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
692		4 006 Jun 2001	3 952,633 360	Local	3,956,778 96			-4,145 60			
		400,000,000 00	2,052,207 24	Base	1,975,619 74			-2,152 40	0 00		-2,152 40
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
693		1 006 Jun 2001	988,182 420	Local	989,194 74			-1,012 32			
		100,000,000 00	513,064 31	Base	493,904 93			-525 60	0 00		-525 60
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
694		1 006 Jun 2001	988,302 830	Local	989,194 74			-891 91			
		100,000,000 00	513,126 83	Base	493,904 94			-463 08	0 00		-463 08
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
706		3 004 Jul 2001	2 963,825 100	Local	2,967,150 00			-3,324 90			
		300,000,000 00	1,504,437 62	Base	1,506,422 06			-1,687 72	0 00		-1,687 72
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
720		4 002 Jul 2001	3,951,670 520	Local	3,957,840 88			-6,170 36			
		400,000,000 00	2,041,037 82	Base	1,953,590 26			-3,186 99	0 00		-3,186 99
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
736		3 025 Jul 2001	2,963,752 890	Local	2,966,354 22			-2,601 33			
		300,000,000 00	1,508,550 22	Base	1,533,901 77			-1,324 08	0 00		-1,324 08
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
742		1 009 Mar 2001	989,411 940	Local	989,146 49			265 45			
		100,000,000 00	492,034 56	Base	493,584 10			132 01	0 00		132 01
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
746		5 007 Jun 2001	4,939,588 150	Local	4,945,973 70			-6,385 55			
		500,000,000 00	2,584,392 52	Base	2,469,524 67			-3,340 92	0 00		-3,340 92
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
747		1 006 May 2001	988,254 660	Local	989,146 49			-891 83			
		100,000,000 00	517,548 97	Base	493,584 10			-467 05	0 00		-467 05

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001



Base Currency USD - US DOLLAR										Statement 81	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date						Future Gn/Ls	Net Base Future Gn/Ls
Ticker										Base Curr Gn/Ls	
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
765		1 003 Jul 2001	987,965 760	Local				989,480 22		-1,494 46	
		100,000,000 00	511,568 67	Base				488,397 56		-773 83	-773 83
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
767		1 026 Jul 2001	987,604 880	Local				988,784 74		-1,179 86	
		100,000,000 00	501,011 96	Base				511,300 59		-598 54	-598 54
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
768		1 026 Jul 2001	987,652 980	Local				988,808 85		-1,155 87	
		100,000,000 00	501,036 36	Base				511,313 06		-596 37	-596 37
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
769		1 026 Jul 2001	987,628 930	Local				988,808 85		-1,179 92	
		100,000,000 00	501,024 16	Base				511,313 06		-598 57	-598 57
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
770		2 003 Jul 2001	1,975,883 400	Local				1,979,161 87		-3,278 47	
		200,000,000 00	1,023,112 43	Base				979,289 24		-1,697 59	-1,697 59
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
771		1 023 Mar 2001	989,387 800	Local				989,146 49		241 31	
		100,000,000 00	490,538 47	Base				493,584 10		119 64	119 64
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
772		4 06 May 2001	3,953,789 400	Local				3,956,489 45		-2,700 05	
		400,000,000 00	2,092,345 35	Base				1,975,178 43		-1,428 86	-1,428 86
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
793		1 023 Jun 2001	987,845 440	Local				989,194 74		-1,349 30	
		100,000,000 00	517,137 09	Base				493,904 94		-706 36	-706 36
WB1M	99X017950	AUSTRALIA BBILL 90DAY FUTURES	SEP01								
796		4 023 Jun 2001	3,951,285 520	Local				3,956,778 96		-5,493 44	
		400,000,000 00	2,068,497 97	Base				1,975,619 74		-2,875 82	-2,875 82

Realized Gain/Loss - Futures Contracts

Composite -

January 01, 2001 to December 31, 2001

Statement 31

New York

June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot									
Ticker		Notional Pa	Stl Date					Future Gn/Ls	Base Curr Gn/Ls
Trd Dta of Ong Trds									
Net Base Future Gn/Ls									
99X017950	Total				218,376,306 83		Local	218,598,114 27	-221,807 44
					112,506,025 47		Base	109,395,652 54	-114,318 75
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
051		1 03 Nov 2001			988,110 190		Local	985,852 34	2,257 85
		100,000,000 00			515,991 14		Base	508,305 47	1,179 05
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
086		2 00 Dec 2001			1,976,991 080		Local	1,973,527 73	3,463 35
		200,000,000 00			1,020,522 80		Base	1,057,316 57	1,787 78
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
090		2 00 Nov 2001			1,976,702 000		Local	1,971,704 68	4,997 32
		200,000,000 00			1,034,605 83		Base	1,016,610 93	2,615 60
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
123		3 00 Dec 2001			2,967,294 720		Local	2,960,507 64	6,787 08
		300,000,000 00			1,502,341 32		Base	1,544,496 84	3,436 30
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
149		1 03 Nov 2001			990,039 930		Local	985,732 53	4,307 40
		100,000,000 00			514,226 74		Base	511,102 32	2,237 26
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
167		1 00 Dec 2001			988,519 630		Local	986,907 92	1,611 71
		100,000,000 00			508,791 05		Base	525,627 16	829 55
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
198		2 03 Nov 2001			1,977,714 140		Local	1,971,896 42	5,817 72
		200,000,000 00			1,025,444 79		Base	1,020,062 02	3,016 49
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES					SEP02		
209		3 00 Dec 2001			2,966,932 920		Local	2,961,708 87	5,224 05
		300,000,000 00			1,514,915 95		Base	1,518,270 55	2,667 40

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

View Data June 5, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds							
Ticker										
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
210	2 00 Dec 2001	1,978,003 520	Local	1,975,113 57			2,889 95			
	200,000,000 00	1,009,968 60	Base	1,019,949 04			1,475 61	0 00		1,475 61
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
211	1 00 Dec 2001	989,050 000	Local	987,604 88			1,445 12			
	100,000,000 00	505,008 93	Base	514,048 34			737 88	0 00		737 88
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
261	2 00 Dec 2001	1,977,424 860	Local	1,973,599 73			3,825 13			
	200,000,000 00	1,017,385 09	Base	1,047,881 33			1,968 03	0 00		1,968 03
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
277	4 00 Dec 2001	3,956,007 040	Local	3,954,560 48			1,446 56			
	400,000,000 00	2,015,981 19	Base	1,959,880 17			737 17	0 00		737 17
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
307	1 00 Nov 2001	988,857 070	Local	986,187 96			2,559 11			
	100,000,000 00	512,030 19	Base	506,013 04			1,382 07	0 00		1,382 07
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
382	1 00 Dec 2001	988,688 320	Local	986,859 89			1,828 43			
	100,000,000 00	513,228 11	Base	522,937 05			949 14	0 00		949 14
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
391	2 00 Nov 2001	1,977,907 040	Local	1,973,671 76			4,235 28			
	200,000,000 00	1,025,742 59	Base	1,018,217 26			2,196 42	0 00		2,196 42
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
392	1 00 Nov 2001	986,977 640	Local	986,835 88			2,141 78			
	100,000,000 00	512,883 80	Base	510,391 51			1,110 72	0 00		1,110 72
WB1M 99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02								
422	1 00 Dec 2001	988,712 430	Local	987,172 17			1,540 26			
	100,000,000 00	513,240 62	Base	522,016 65			799 55	0 00		799 55



Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Notional Pa	Stl Date						
Close Ex. Rate									
Future Gn/Ls									
Base Curr Gn/Ls									
Net Base Future Gn/Ls									
Trd Dts of Orig Trds									
Net Base Future Gn/Ls									
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	2 00 Dec 2001	1,977,762 360	1,974,584 69		SEP02		
475		200,000,000 00		1,027,249 77	1,045,838 98		Local	3,177 67	
							Base	1,650 48	1,650 48
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	2 00 Dec 2001	1,978,100 000	1,973,359 65		SEP02		
513		200,000,000 00		1,024,853 61	1,029,007 83		Local	4,740 35	
							Base	2,455 97	2,455 97
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	1 00 Dec 2001	989,074 120	986,619 81		SEP02		
514		100,000,000 00		512,439 30	519,159 34		Local	2,454 31	
							Base	1,271 58	1,271 58
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	1 00 Dec 2001	988,953 520	987,412 52		SEP02		
544		100,000,000 00		512,574 61	523,822 34		Local	1,541 00	
							Base	798 70	798 70
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	2 00 Dec 2001	1,977,521 280	1,975,089 52		SEP02		
588		200,000,000 00		1,024,158 27	1,049,562 57		Local	2,431 76	
							Base	1,259 40	1,259 40
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	1 00 Dec 2001	989,098 240	986,355 86		SEP02		
588		100,000,000 00		509,682 32	520,401 35		Local	2,742 38	
							Base	1,413 15	1,413 15
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	1 00 Dec 2001	988,784 740	987,604 88		SEP02		
589		100,000,000 00		512,091 62	517,998 76		Local	1,179 86	
							Base	611 05	611 05
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	2 00 Dec 2001	1,977,810 600	1,973,335 65		SEP02		
678		200,000,000 00		1,021,539 17	1,052,379 60		Local	4,474 95	
							Base	2,311 31	2,311 31
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	5 00 Dec 2001	4,945,853 050	4,937,591 82		SEP02		
725		500,000,000 00		2,500,623 30	2,585,718 56		Local	8,261 23	
							Base	4,176 88	4,176 88

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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Valid Date

June 1, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dis of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls		
											Base Curr Gn/Ls		
											Net Base Future Gn/Ls		
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02										
757		1 007 Nov 2001	990,112 440	Local				985,780 45		4,331 99			
		100,000,000 00	509,412 85	Base				512,507 25		2,228 81	0 00	2,228 81	
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02										
760		1 008 Oct 2001	989,098 240	Local				985,780 45		3,317 79			
		100,000,000 00	508,099 77	Base				512,507 26		1,704 35	0 00	1,704 35	
WB1M	99X019907	AUSTRALIA BBILL 90 DAY FUTURES	SEP02										
794		1 008 Dec 2001	988,519 630	Local				986,619 81		1,899 82			
		100,000,000 00	510,174 98	Base				531,689 42		980 50	0 00	980 50	
99X019907 Total													
			49,446,620 75	Local				49,349,579 56		97,041 19			
			25,435,208 31	Base				25,723,819 51		49,988 20	0 00	49,988 20	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
03		1 007 Oct 2001	989,822 460	Local				988,736 53		1,085 93			
		100,000,000 00	508,669 76	Base				525,414 59		558 06	0 00	558 06	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
09		3 007 Jul 2001	2,962,237 560	Local				2,965,245 69		-3,008 13			
		300,000,000 00	1,495,041 30	Base				1,505,455 24		-1,518 20	0 00	-1,518 20	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
010		1 007 Jul 2001	987,388 480	Local				988,134 27		-745 79			
		100,000,000 00	498,334 97	Base				499,798 32		-376 40	0 00	-376 40	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
043		1 008 Oct 2001	989,870 770	Local				988,857 07		1,013 70			
		100,000,000 00	504,636 12	Base				518,655 53		516 78	0 00	516 78	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01										
044		19 000 Jul 2001	18,762,208 350	Local				18,781,127 42		-18,919 07			
		1,900,000,000 00	9,484,296 33	Base				9,557,422 97		-9,563 60	0 00	-9,563 60	



Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Proceeds					Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X020806	044	AUSTRALIA BBILL 90DAY FUTURES	5 08 Aug 2001	4,943,321 100	2,614,028 20	DEC01 Local	4,939,323 48	2,536,539 56	3,997 62	2,113 95	2,113 95
WB1M 99X020806	076	AUSTRALIA BBILL 90DAY FUTURES	1 08 Sep 2001	989,846 610	484,727 89	DEC01 Local	987,268 30	511,207 53	2,578 31	1,262 60	1,262 60
WB1M 99X020806	077	AUSTRALIA BBILL 90DAY FUTURES	7 08 Sep 2001	6,928,757 220	3,393,012 41	DEC01 Local	6,911,022 32	3,562,433 32	17,734 90	8,684 78	8,684 78
WB1M 99X020806	103	AUSTRALIA BBILL 90DAY FUTURES	1 08 Aug 2001	988,736 530	524,524 73	DEC01 Local	988,086 12	501,354 90	650 41	345 04	345 04
WB1M 99X020806	129	AUSTRALIA BBILL 90DAY FUTURES	4 02 Sep 2001	3,959,579 760	1,955,240 49	DEC01 Local	3,949,650 08	2,002,472 59	9,929 68	4,903 28	4,903 28
WB1M 99X020806	136	AUSTRALIA BBILL 90DAY FUTURES	1 02 Oct 2001	989,870 770	502,656 38	DEC01 Local	988,857 07	518,655 53	1,013 70	514 76	514 76
WB1M 99X020806	169	AUSTRALIA BBILL 90DAY FUTURES	1 02 Aug 2001	987,532 740	513,418 27	DEC01 Local	988,808 85	500,633 92	-1,276 11	-663 45	-663 45
WB1M 99X020806	173	AUSTRALIA BBILL 90DAY FUTURES	2 02 Aug 2001	1,975,017 380	1,026,811 53	DEC01 Local	1,977,617 70	1,001,267 84	-2,600 32	-1,351 91	-1,351 91
WB1M 99X020806	176	AUSTRALIA BBILL 90DAY FUTURES	1 02 Oct 2001	989,774 140	503,300 15	DEC01 Local	988,857 07	518,655 54	917 07	466 33	466 33

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls		
Fund	Asset ID	Lot	Ticker	Notional Pa	Stl Date	Trd Date	Trd Date	Notional	Notional	Proceeds	Proceeds	Security Description	Security Description	Notional	Notional	Cost	Cost	Future Gn/Ls	Future Gn/Ls	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Trd Dts of Orig Trds	Net Base Future Gn/Ls	Net Base Future Gn/Ls	
WB1M	99X020806	194		AUSTRALIA BBILL 90DAY FUTURES	5 000	Oct 2001	4,948,387 650	Local	DEC01			Local	DEC01	Local	4,937,423 25	4,937,423 25			10,964 40	10,964 40			0 00	0 00			5,402 16	5,402 16
				500,000,000 00			2,438,070 60	Base				Base			2,522,035 80	2,522,035 80			5,402 16	5,402 16								
WB1M	99X020806	204		AUSTRALIA BBILL 90DAY FUTURES	1 000	Apr 2001	988,519 630	Local	DEC01			Local	DEC01	Local	989,025 88	989,025 88			-506 25	-506 25			0 00	0 00			-257 93	-257 93
				100,000,000 00			503,650 75	Base				Base			490,260 13	490,260 13			-257 93	-257 93								
WB1M	99X020806	225		AUSTRALIA BBILL 90DAY FUTURES	1 000	Oct 2001	989,894 940	Local	DEC01			Local	DEC01	Local	988,857 07	988,857 07			1,037 87	1,037 87			0 00	0 00			527 76	527 76
				100,000,000 00			503,361 58	Base				Base			518,655 53	518,655 53			527 76	527 76								
WB1M	99X020806	236		AUSTRALIA BBILL 90DAY FUTURES	3 000	Oct 2001	2,969,322 420	Local	DEC01			Local	DEC01	Local	2,962,477 98	2,962,477 98			6,844 44	6,844 44			0 00	0 00			3,396 21	3,396 21
				300,000,000 00			1,473,377 79	Base				Base			1,507,209 69	1,507,209 69			3,396 21	3,396 21								
WB1M	99X020806	244		AUSTRALIA BBILL 90DAY FUTURES	4 000	Sep 2001	3,955,621 200	Local	DEC01			Local	DEC01	Local	3,951,045 06	3,951,045 06			4,576 14	4,576 14			0 00	0 00			2 400 19	2 400 19
				400,000,000 00			2,074,723 32	Base				Base			2,063,234 43	2,063,234 43			2,400 19	2,400 19								
WB1M	99X020806	265		AUSTRALIA BBILL 90DAY FUTURES	2 000	Sep 2001	1,977,762 360	Local	DEC01			Local	DEC01	Local	1,975,137 61	1,975,137 61			2,624 75	2,624 75			0 00	0 00			1,370 38	1,370 38
				200,000,000 00			1,032,589 73	Base				Base			1,034,379 56	1,034,379 56			1,370 38	1,370 38								
WB1M	99X020806	282		AUSTRALIA BBILL 90DAY FUTURES	2 000	Oct 2001	1,979,306 760	Local	DEC01			Local	DEC01	Local	1,975,137 61	1,975,137 61			4,169 15	4,169 15			0 00	0 00			2,072 07	2,072 07
				200,000,000 00			983,715 46	Base				Base			997,642 01	997,642 01			2,072 07	2,072 07								
WB1M	99X020806	283		AUSTRALIA BBILL 90DAY FUTURES	3 000	Oct 2001	2,968,887 690	Local	DEC01			Local	DEC01	Local	2,962,453 95	2,962,453 95			6,433 74	6,433 74			0 00	0 00			3,197 57	3,197 57
				300,000,000 00			1,475,537 19	Base				Base			1,502,260 40	1,502,260 40			3,197 57	3,197 57								
WB1M	99X020806	301		AUSTRALIA BBILL 90DAY FUTURES	1 000	Sep 2001	988,519 630	Local	DEC01			Local	DEC01	Local	987,556 78	987,556 78			962 85	962 85							503 38	503 38
				100,000,000 00			516,798 06	Base				Base			517,381 00	517,381 00			503 38	503 38								

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts			Trd Date			Security Description		
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
311		1 000,000,000 00	06 Oct 2001	990,160 790	496,664 65		Local	988,857 07	1,303 72		
							Base	518,655 54	653 95	0 00	653 95
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
328		1 000,000,000 00	06 Oct 2001	989,677 530	492,364 57		Local	987,460 60	2,216 93		
							Base	503,506 16	1,102 92	0 00	1,102 92
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
329		3 000,000,000 00	06 Oct 2001	2,969,105 040	1,477,129 76		Local	2,962,477 98	6,627 06		
							Base	1,511,357 53	3,296 97	0 00	3,296 97
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
329		2 000,000,000 00	07 Aug 2001	1,975,450 300	1,018,542 18		Local	1,977,617 70	-2,167 40		
							Base	1,001,267 84	-1,117 51	0 00	-1,117 51
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
330		5 000,000,000 00	07 Aug 2001	4,938,505 450	2,546,293 42		Local	4,944,622 93	-6,117 48		
							Base	2,495,946 54	-3,154 17	0 00	-3,154 17
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
360		1 000,000,000 00	06 Oct 2001	990,064 100	502,259 52		Local	988,857 07	1,207 03		
							Base	518,655 53	612 33	0 00	612 33
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
375		6 000,000,000 00	06 Aug 2001	5,926,495 200	3,065,775 97		Local	5,929,552 12	-3,056 92		
							Base	3,076,842 96	-1,581 34	0 00	-1,581 34
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
396		2 000,000,000 00	06 Oct 2001	1,979,451 660	1,001,206 65		Local	1,974,969 30	4,482 36		
							Base	1,015,529 22	2,267 18	0 00	2,267 18
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01								
397		2 000,000,000 00	06 Oct 2001	1,979,403 360	1,001,182 22		Local	1,975,450 30	3,953 06		
							Base	1,004,516 48	1,999 46	0 00	1,999 46

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot		Notional Pa	Stl Date								
Ticker											
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
411		2 08 Aug 2001	1,975,883 400			Local	1,976,605 66	-722 26			
		200,000,000 00	1,013,825 77			Base	1,024,079 40	-370 59	0 00	-370 59	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
412		6 08 Aug 2001	5,927,505 780			Local	5,930,973 34	-3,467 56			
		600,000,000 00	3,041,403 22			Base	3,082,723 20	-1,779 20	0 00	-1,779 20	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
412		1 08 Sep 2001	988,543 730			Local	987,556 78	986 95			
		100,000,000 00	506,925 23			Base	517,381 00	506 11	0 00	506 11	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
435		3 08 Oct 2001	2,969,902 290			Local	2,963,175 45	6,726 84			
		300,000,000 00	1,491,781 92			Base	1,506,774 71	3,378 89	0 00	3,378 89	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
436		1 08 Oct 2001	989,919 100			Local	987,701 09	2,218 01			
		100,000,000 00	497,236 36			Base	501,357 07	1,114 11	0 00	1,114 11	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
443		1 08 Sep 2001	988,832 960			Local	987,556 78	1,276 18			
		100,000,000 00	506,579 13			Base	517,360 99	653 79	0 00	653 79	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
445		6 08 Aug 2001	5,930,828 640			Local	5,930,395 84	432 80			
		600,000,000 00	3,052,004 42			Base	3,087,169 61	222 71	0 00	222 71	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
468		2 08 Aug 2001	1,976,750 160			Local	1,975,811 20	938 96			
		200,000,000 00	1,022,375 18			Base	1,024,655 69	485 63	0 00	485 63	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES									
469		3 08 Aug 2001	2,965,053 000			Local	2,963,752 89	1,300 11			
		300,000,000 00	1,533,525 41			Base	1,537,002 26	672 42	0 00	672 42	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Std Date										
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
526		1 08 Sep 2001	989,822 480	Local		987,580 83		2,241 63					
		100,000,000 00	490,556 01	Base		517,393 59		1,110 95		0 00		1,110 95	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
527		6 08 Sep 2001	5,939,224 620	Local		5,926,206 57		13,018 05					
		600,000,000 00	2,943,479 72	Base		3,123,703 71		6,451 74		0 00		6,451 74	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
528		4 08 Sep 2001	3,959,386 440	Local		3,951,911 23		7,475 21					
		400,000,000 00	1,962,271 92	Base		2,064,872 26		3,704 71		0 00		3,704 71	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
529		2 00 Oct 2001	1,979,693 220	Local		1,975,113 57		4,579 65					
		200,000,000 00	993,608 03	Base		1,026,071 55		2,298 52		0 00		2,298 52	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
530		2 00 Oct 2001	1,979,644 920	Local		1,975,065 48		4,579 44					
		200,000,000 00	993,583 79	Base		1,024,071 45		2,298 42		0 00		2,298 42	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
533		1 01 Jun 2001	988,086 120	Local		988,525 03		-438 91					
		100,000,000 00	503,133 45	Base		486,331 36		-223 49		0 00		-223 49	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
539		1 08 Aug 2001	988,206 500	Local		987,869 50		337 00					
		100,000,000 00	519,994 26	Base		517,347 25		177 33		0 00		177 33	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
542		3 08 Aug 2001	2,964,547 260	Local		2,964,089 87		457 39					
		300,000,000 00	1,559,944 77	Base		1,563,162 81		240 68		0 00		240 68	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01									
579		2 08 Aug 2001	1,976,124 080	Local		1,975,498 40		625 68					
		200,000,000 00	1,042,603 06	Base		1,037,729 31		330 11		0 00		330 11	

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 581	99X020806	AUSTRALIA BBILL 90DAY FUTURES	3 08 Aug 2001	2,964,113 910	Local	DEC01	2,963,367 90		746 01		
		300,000,000 00		1,563,866 50	Base		1,556,657 16		393 59	0 00	393 59
WB1M 585	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 09 Sep 2001	989,749 990	Local	DEC01	988,086 12		1 663 87		
		100,000,000 00		489,926 25	Base		512,026 23		823 62	0 00	823 62
WB1M 586	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 09 Sep 2001	1,979,451 660	Local	DEC01	1,976,220 38		3,231 28		
		200,000,000 00		979,828 57	Base		1,024,077 40		1,599 48	0 00	1 599 48
WB1M 608	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 01 Oct 2001	989,846 610	Local	DEC01	987,532 74		2,313 87		
		100,000,000 00		495,715 18	Base		512,035 73		1,158 79	0 00	1,158 79
WB1M 609	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 01 Oct 2001	1,978,596 600	Local	DEC01	1,975,065 48		4,531 12		
		200,000,000 00		991,381 98	Base		1,024,071 45		2,269 18	0 00	2,269 18
WB1M 619	99X020806	AUSTRALIA BBILL 90DAY FUTURES	2 02 Aug 2001	1,976,557 480	Local	DEC01	1,975,474 36		1,083 12		
		200,000,000 00		1,058,248 87	Base		1,036,333 93		579 90	0 00	579 90
WB1M 622	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 02 Aug 2001	988,254 660	Local	DEC01	987,677 04		577 62		
		100,000,000 00		529,111 54	Base		517,444 00		309 26	0 00	309 26
WB1M 627	99X020806	AUSTRALIA BBILL 90DAY FUTURES	7 020 Jul 2001	6,914,412 820	Local	DEC01	6,920,288 15		-5,875 33		
		700,000,000 00		3,504,915 87	Base		3,505,025 00		-2,978 20	0 00	-2,978 20
WB1M 633	99X020806	AUSTRALIA BBILL 90DAY FUTURES	1 00 Sep 2001	989,822 460	Local	DEC01	988,110 19		1,712 27		
		100,000,000 00		479,568 98	Base		512 038 70		829 59	0 00	829 59

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
634		3 00 Sep 2001	2,969,105 040	Local		2,964,186 13	4,918 91				
		300,000,000 00	1,438,531 39	Base		1,534,065 18	2,383 21		0 00	2,383 21	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
649		2 00 Jun 2001	1,976,268 540	Local		1,977,098 26	-829 72				
		200,000,000 00	1,016,592 54	Base		976,686 54	-426 81		0 00	-426 81	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
652		4 00 Aug 2001	3,953,307 640	Local		3,950,660 04	2,647 60				
		400,000,000 00	2,099,997 02	Base		2,051,380 27	1,406 40		0 00	1,406 40	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
656		1 00 Aug 2001	988,351 000	Local		987,628 93	722 07				
		100,000,000 00	525,012 05	Base		519,887 87	383 56		0 00	383 56	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
656		CXL -1 00 Aug 2001	-988,351 000	Local		-987,628 93	-722 07				
		-100,000,000 00	-525,012 05	Base		-519,887 87	-383 56		0 00	-383 56	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
657		1 00 Aug 2001	988,351 000	Local		987,701 09	649 91				
		100,000,000 00	525,012 05	Base		513,209 49	345 23		0 00	345 23	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
658		3 00 Oct 2001	2,968,815 240	Local		2,962,598 22	6,217 02				
		300,000,000 00	1,486,485 80	Base		1,536,107 18	3,112 86		0 00	3,112 86	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
680		5 00 Sep 2001	4,948,749 950	Local		4,940,984 35	7,765 60				
		500,000,000 00	2,404,102 73	Base		2,555,477 81	3,772 52		0 00	3,772 52	
WB1M	99X020806	AUSTRALIA BBILL 90DAY FUTURES		DEC01							
681		2 00 Sep 2001	1,979,548 280	Local		1,975,835 34	3,712 94				
		200,000,000 00	961,664 55	Base		1,009,355 46	1,803 75		0 00	1,803 75	

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
703		1 00 Aug 2001	988,254 660	Local	987,845 44					409 22	
		100,000,000 00	532,570 44	Base	513,284 49					220 53	220 53
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
720		3 00 Oct 2001	2,969,032 590	Local	2,962,742 50					6,290 09	
		300,000,000 00	1,524,004 43	Base	1,533,811 73					3,228 70	3,228 70
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
723		3 00 Sep 2001	2,969,322 420	Local	2,963,175 45					6,146 97	
		300,000,000 00	1,469,220 74	Base	1,513,886 34					3,041 52	3,041 52
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
724		3 00 Sep 2001	2,969,539 830	Local	2,962,309 68					7,230 15	
		300,000,000 00	1,469,328 31	Base	1,530,032 95					3,577 48	3,577 48
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
738		1 00 Aug 2001	988,423 260	Local	987,845 44					577 82	
		100,000,000 00	526,434 23	Base	513,284 49					307 75	307 75
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
761		2 00 Oct 2001	1,979,596 600	Local	1,975,209 76					4,386 84	
		200,000,000 00	1,016,918 77	Base	1,021,776 01					2,253 52	2,253 52
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
771		1 006 Jul 2001	987,244 260	Local	988,399 17					-1,154 91	
		100,000,000 00	500,829 01	Base	501,810 26					-585 89	-585 89
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
773		1 00 Aug 2001	988,278 740	Local	987,845 44					433 30	
		100,000,000 00	525,863 12	Base	513,284 49					230 56	230 56
WB1M 99X020806	AUSTRALIA BBILL 90DAY FUTURES	DEC01									
793		10 00 Sep 2001	9,897,499 900	Local	9,874,365 66					23,134 24	
		1,000,000,000 00	4,895,303 45	Base	5,105,244 54					11,442 19	11,442 19

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date					Future Gn/Ls		Base Curr Gn/Ls	
99X020806 Total		240,296,633 75		Local		240,094,176 57		202,457 18			
		121,732,134 61		Base		123,524,392 50		100,759 82		0 00	100,759 82
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
042		1 00 Feb 2001		Local		149,587 88		1,550 39			
		100,000 00		Base		85,384 76		809 30		0 00	809 30
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
042	CXL	-1 00 Feb 2001		Local		-149,587 88		-1,550 39			
		-100,000 00		Base		-85,384 76		-809 30		0 00	-809 30
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
044		1 00 Feb 2001		Local		149,587 88		1,550 39			
		100,000 00		Base		85,384 76		814 57		0 00	814 57
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
103		2 00 Feb 2001		Local		299,175 76		3,503 96			
		200,000 00		Base		170,769 53		1,838 88		0 00	1,838 88
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
104		3 00 Feb 2001		Local		448,863 00		5,307 93			
		300,000 00		Base		256,211 00		2,785 61		0 00	2,785 61
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
105		2 00 Feb 2001		Local		299,275 12		3,606 44			
		200,000 00		Base		170,826 24		1,892 66		0 00	1,892 66
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
133		1 00 Jan 2001		Local		148,451 11		1,335 63			
		100,000 00		Base		80,297 20		745 42		0 00	745 42
WB1M 99X021507 AUSTRALIA 10YR BONDS FUTURES				MAR01							
138		2 00 Feb 2001		Local		299,275 12		4,618 40			
		200,000 00		Base		170,826 24		2,436 21		0 00	2,436 21

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M 139	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		1 00 Feb 2001	151,845 390	Local		149,687 26	2,158 13				
		100,000 00	80,098 44	Base		85,441 49	1,138 41		0 00		1,138 41
WB1M 150	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		2 00 Jan 2001	301,371 980	Local		298,902 22	4,469 76				
		200,000 00	164,036 77	Base		160,594 41	2,432 89		0 00		2,432 89
WB1M 151	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		1 00 Jan 2001	150,736 150	Local		148,451 11	2,285 04				
		100,000 00	82,045 69	Base		80,297 21	1,243 75		0 00		1,243 75
WB1M 208	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		6 00 Jan 2001	902,312 700	Local		890,706 66	11,606 04				
		600,000 00	492,752 97	Base		481,783 23	6,338 06		0 00		6,338 06
WB1M 235	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		4 00 Jan 2001	603,547 120	Local		597,073 62	6,473 50				
		400,000 00	334,546 17	Base		323,077 19	3,588 26		0 00		3,588 26
WB1M 236	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		5 00 Jan 2001	754,936 550	Local		751,828 51	3,108 04				
		500,000 00	418,461 33	Base		412,881 48	1,722 78		0 00		1,722 78
WB1M 237	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		1 00 Jan 2001	150,836 550	Local		150,635 83	200 72				
		100,000 00	83,608 70	Base		83,512 50	111 26		0 00		111 26
WB1M 262	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		4 00 Feb 2001	606,774 000	Local		602,543 32	4,230 68				
		400,000 00	334,878 57	Base		334,050 02	2,334 91		0 00		2,334 91
WB1M 278	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
		1 00 Mar 2001	152,098 990	Local		149,687 26	2,411 73				
		100,000 00	79,395 67	Base		85,441 49	1,258 92		0 00		1,258 92

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
279		2 03 Mar 2001	304,401 140	Local		299,374 52	5,026 62				
		200,000 00	158,897 40	Base		170,862 97	2,623 90		0 00		2,623 90
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
280		2 03 Mar 2001	303,893 520	Local		299,474 00	4,419 52				
		200,000 00	158,632 42	Base		170,939 76	2,306 99		0 00		2,306 99
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
295		2 02 Feb 2001	303,589 460	Local		301,271 66	2,317 80				
		200,000 00	167,551 02	Base		167,025 01	1,279 19		0 00		1,279 19
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
296		4 02 Feb 2001	606,976 440	Local		602,844 28	4,132 16				
		400,000 00	334,990 30	Base		334,216 87	2,280 54		0 00		2,280 54
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
322		2 03 Feb 2001	302,377 260	Local		302,025 57	351 69				
		200,000 00	166,367 97	Base		169,061 77	193 50		0 00		193 50
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
358		1 03 Feb 2001	151,239 010	Local		151,289 42	-50 41				
		100,000 00	83,136 08	Base		85,493 65	-27 71		0 00		-27 71
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
380		1 07 Feb 2001	151,138 270	Local		151,289 42	-151 15				
		100,000 00	82,068 08	Base		85,493 65	-82 07		0 00		-82 07
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
381		2 07 Feb 2001	302,075 220	Local		302,679 72	-604 50				
		200,000 00	164,026 84	Base		171,044 31	-328 24		0 00		-328 24
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01							
404		1 07 Mar 2001	152,302 260	Local		149,737 00	2,565 26				
		100,000 00	77,293 40	Base		85,469 88	1,301 87		0 00		1,301 87

Base Currency USD - US DOLLAR											Trd Dts of Ong Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SI	Date									
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
458		181 02 Mar 2001		27,826,080	250		Local	27,206,453	55	619,626	70		
		18,100,000	00	14,188,518	32		Base	15,039,803	79	315,947	66	0 00	315,947 66
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
466		1 00 Feb 2001		151,845	390		Local	151,339	86	505	53		
		100,000	00	81,055	07		Base	85,522	15	269	85	0 00	269 85
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
467		3 00 Feb 2001		455,384	190		Local	452,217	93	3,166	26		
		300,000	00	243,084	08		Base	256,400	72	1,690	15	0 00	1,690 15
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
501		2 00 Feb 2001		302,881	560		Local	299,076	42	3,805	14		
		200,000	00	159,012	82		Base	170,712	82	1,997	70	0 00	1,997 70
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
501		CXL		-302,881	560		Local	-299,076	42	-3,805	14		
		-200,000	00	-159,012	82		Base	-170,712	82	-1,997	70	0 00	-1,997 70
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
502		2 00 Feb 2001		302,578	840		Local	299,076	42	3,502	42		
		200,000	00	158,853	89		Base	170,712	82	1,838	77	0 00	1,838 77
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
502		CXL		-302,578	840		Local	-299,076	42	-3,502	42		
		-200,000	00	-158,853	89		Base	-170,712	82	-1,838	77	0 00	-1,838 77
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
538		2 00 Feb 2001		302,578	840		Local	299,076	42	3,502	42		
		200,000	00	158,853	89		Base	170,712	82	1,838	77	0 00	1,838 77
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES											
538		CXL		-302,578	840		Local	-299,076	42	-3,502	42		
		-200,000	00	-158,853	89		Base	-170,712	82	-1,838	77	0 00	-1,838 77

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Serving the financial services industry

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01									
539		2 00 Feb 2001	302,578 840	Local		298,877 90		3,700 94					
		200,000 00	158,853 89	Base		170,599 51		1,942 99		0 00		1,942 99	
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01									
541		2 00 Feb 2001	302,881 560	Local		298,977 16		3,904 40					
		200,000 00	159,012 82	Base		170,656 16		2,049 81		0 00		2,049 81	
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01									
549		48 00 Mar 2001	7,426,451 520	Local		7,334,070 19		92,381 33					
		4,800,000 00	3,705,799 31	Base		3,768,959 98		46,098 28		0 00		46,098 28	
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01									
561		2 00 Feb 2001	300,470 940	Local		299,076 42		1,394 52					
		200,000 00	159,700 30	Base		170,712 82		741 19		0 00		741 19	
WB1M	99X021507	AUSTRALIA 10YR BONDS FUTURES		MAR01									
562		2 00 Feb 2001	301,071 220	Local		299,076 42		1,994 80					
		200,000 00	160,019 35	Base		170,712 82		1,060 24		0 00		1,060 24	
99X021507 Total													
			45,083,766 66	Local		44,282,218 80		801,547 86					
			23,198,286 28	Base		24,254,389 81		410,030 73		0 00		410,030 73	
WB1M	99X021747	AUSTRALIA TBONDS 3YR FUTURES		MAR01									
518		9 00 Mar 2001	1,085,776 650	Local		1,062,502 74		23,273 91					
		900,000 00	541,802 55	Base		574,707 73		11,613 68		0 00		11,613 68	
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
046		6 000 Jul 2001	5,917,847 280	Local		5,923,970 34		-6,123 06					
		600,000,000 00	2,991,471 80	Base		3,089,647 22		-3,095 21		0 00		-3,095 21	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
079		5 08 Sep 2001	4,947,059 700	Local		4,932,859 29		14,200 41			
		500,000,000 00	2,422,575 14	Base		2,559 558 08		6,953 95		0 00	6,953 95
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
085		2 08 Dec 2001	1,978,679 060	Local		1,971,441 11		7,237 95			
		200,000 000 00	1,021,394 13	Base		1,019,727 93		3,736 23		0 00	3,736 23
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
122		1 08 Dec 2001	989,822 460	Local		986,044 10		3,778 36			
		100,000,000 00	501,147 11	Base		500,022 97		1,912 98		0 00	1,912 98
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
135		2 02 Oct 2001	1,979,499 980	Local		1,973,215 66		6,284 32			
		200,000,000 00	1,005,190 09	Base		1,036,332 31		3,191 17		0 00	3,191 17
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
175		1 02 Oct 2001	989,701 680	Local		986,691 83		3,009 85			
		100,000,000 00	503,263 31	Base		511,303 71		1,530 51		0 00	1,530 51
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
202		2 08 Nov 2001	1,979,065 280	Local		1,972,256 03		6,809 25			
		200,000,000 00	1,026,145 35	Base		1,018,670 24		3,530 59		0 00	3,530 59
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
242		1 03 Sep 2001	988,230 580	Local		986,811 87		1,418 71			
		100,000,000 00	518,326 94	Base		516,793 38		744 11		0 00	744 11
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
259		1 08 Dec 2001	989,580 930	Local		985,708 58		3,872 35			
		100,000,000 00	509,139 39	Base		509,315 62		1,992 32		0 00	1,992 32
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
260		1 08 Dec 2001	989,653 380	Local		985,900 28		3,753 10			
		100,000,000 00	509,176 66	Base		499,851 44		1,930 87		0 00	1,930 87

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
271		1 00 Oct 2001	989,894 940	Local	986,691 83			3,203 11			
		100,000,000 00	501,183 81	Base	511,303 71			1,621 73	0 00		1,621 73
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
276		4 08 Dec 2001	3,958,516 920	Local	3,944,008 58			14,508 34			
		400,000,000 00	2,017,260 22	Base	2,004,147 96			7,393 45	0 00		7,393 45
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
309		3 00 Oct 2001	2,970,554 880	Local	2,960,435 65			10,119 23			
		300,000,000 00	1,490,030 33	Base	1,534,296 35			5,075 81	0 00		5,075 81
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
381		1 00 Dec 2001	989,629 230	Local	985,900 28			3,728 95			
		100,000,000 00	513,716 53	Base	499,851 44			1,935 70	0 00		1,935 70
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
389		2 00 Nov 2001	1,978,355 060	Local	1,972,280 00			7,075 06			
		200,000,000 00	1,026,493 53	Base	1,018,682 62			3,669 13	0 00		3,669 13
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
390		1 00 Nov 2001	989,701 680	Local	986,092 05			3,609 63			
		100,000,000 00	513,259 29	Base	510,598 46			1,871 95	0 00		1,871 95
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
414		1 00 Aug 2001	986,859 890	Local	986,811 87			48 02			
		100,000,000 00	506,357 81	Base	511,760 84			24 64	0 00		24 64
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
436		2 00 Oct 2001	1,980,708 440	Local	1,973,479 68			7,228 76			
		200,000,000 00	1,004,021 11	Base	1,008,053 42			3,664 26	0 00		3,664 26
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02							
438		1 00 Oct 2001	989,846 610	Local	986,283 90			3,562 71			
		100,000,000 00	497,199 95	Base	516,319 62			1,789 55	0 00		1,789 55

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Base Currency USD - US DOLLAR											Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	St Date				Cost				
Ticker												
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
439		1 000 Oct 2001	989,870 770				Local	986,235 93	3,634 84			
		100,000,000 00	497,212 09				Base	516,689 00	1,825 78	0 00		1,825 78
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
454		9 00 Sep 2001	8,899,062 660				Local	8,889,093 36	9,969 30			
		900,000,000 00	4,627,512 58				Base	4,646,329 10	5,184 04	0 00		5,184 04
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
455		9 00 Sep 2001	8,899,279 650				Local	8,889,093 36	10,186 29			
		900,000,000 00	4,627,625 42				Base	4,646,329 10	5,296 87	0 00		5,296 87
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
464		9 00 Sep 2001	8,899,279 650				Local	8,889,093 36	10,186 29			
		900,000,000 00	4,627,625 42				Base	4,646,329 10	5,296 87	0 00		5,296 87
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
464		CXL -9 00 Sep 2001	-8,899,279 650				Local	-8,889,093 36	-10,186 29			
		-900,000,000 00	-4,627,625 42				Base	-4,646,329 10	-5,296 87	0 00		-5,296 87
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
465		9 00 Sep 2001	8,899,062 660				Local	8,889,093 36	9,969 30			
		900,000,000 00	4,627,512 58				Base	4,646,329 10	5,184 04	0 00		5,184 04
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
465		CXL -9 00 Sep 2001	-8,899,062 660				Local	-8,889,093 36	-9,969 30			
		-900,000,000 00	-4,627,512 58				Base	-4,646,329 10	-5,184 04	0 00		-5,184 04
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
470		1 000 Oct 2001	990,402 590				Local	986,355 86	4,046 73			
		100,000,000 00	505,699 56				Base	503,929 21	2,066 26	0 00		2,066 26
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02					
471		1 000 Oct 2001	990,426 780				Local	986,355 86	4,070 92			
		100,000,000 00	505,711 91				Base	503,929 21	2,078 61	0 00		2,078 61

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls			Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1Q 473	99X022836	AUSTRALIA BBILL 90DAY FUTURES	89 00 Sep 2001	88,023,303 320	Local		87,903,256 56	120,046 76		0 00		62,424 32	
		8,900,000,000 00		45,772,117 73	Base		45,947,032 21	62,424 32					
WB1Q 473	99X022836	AUSTRALIA BBILL 90DAY FUTURES	CXL -89 00 Sep 2001	-88,023,303 320	Local		-87,903,256 56	-120,046 76		0 00		-62,424 32	
		-8,900,000,000 00		-45,772,117 73	Base		-45,947,032 21	-62,424 32					
WB1Q 474	99X022836	AUSTRALIA BBILL 90DAY FUTURES	10 00 Sep 2001	9,890,982 400	Local		9,876,770 40	14,212 00		0 00		7,128 74	
		1,000,000,000 00		4,961,316 77	Base		5,162,587 89	7,128 74					
WB1M 474	99X022836	AUSTRALIA BBILL 90DAY FUTURES	1 00 Dec 2001	989,798 300	Local		985,996 15	3,802 15		0 00		1,974 84	
		100,000,000 00		514,101 24	Base		503,646 84	1,974 84					
WB1Q 474	99X022836	AUSTRALIA BBILL 90DAY FUTURES	-10 00 Sep 2001	-9,890,982 400	Local		-9,876,770 40	-14,212 00		0 00		-7,128 74	
		-1,000,000,000 00		-4,961,316 77	Base		-5,162,587 89	-7,128 74					
WB1Q 475	99X022836	AUSTRALIA BBILL 90DAY FUTURES	96 00 Sep 2001	94,951,115 520	Local		94,816,995 84	134,119 68		0 00		67,274 43	
		9,600,000,000 00		47,627,479 56	Base		49,560,843 74	67,274 43					
WB1Q 475	99X022836	AUSTRALIA BBILL 90DAY FUTURES	CXL -96 00 Sep 2001	-94,951,115 520	Local		-94,816,995 84	-134,119 68		0 00		-67,274 43	
		-9,600,000,000 00		-47,627,479 56	Base		-49,560,843 74	-67,274 43					
WB1Q 476	99X022836	AUSTRALIA BBILL 90DAY FUTURES	19 00 Sep 2001	18,791,950 000	Local		18,765,863 76	26,086 24		0 00		13,084 86	
		1,900,000,000 00		9,426,042 12	Base		9,808,916 99	13,084 86					
WB1Q 476	99X022836	AUSTRALIA BBILL 90DAY FUTURES	CXL -19 00 Sep 2001	-18,791,950 000	Local		-18,765,863 76	-26,086 24		0 00		-13,084 86	
		-1,900,000,000 00		-9,426,042 12	Base		-9,808,916 99	-13,084 86					

Realized

Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR											Trd Dis of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date										
WB1Q 479	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		10 00 Sep 2001	9,890,982 400	Local	9,876,770 40					14,212 00			
		1,000,000,000 00			4,961,316 77							0 00	7,128 74
WB1Q 479	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		CXL -10 00 Sep 2001	-9,890,982 400	Local	-9,876,770 40					-14,212 00			
		-1,000,000,000 00			-4,961,316 77							0 00	-7,128 74
WB1Q 480	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		96 00 Sep 2001	94,951,115 520	Local	94,816,995 84					134,119 68			
		9,600,000,000 00			47,627,479 56							0 00	67,274 43
WB1Q 480	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		CXL -96 00 Sep 2001	-94,951,115 520	Local	-94,816,995 84					-134,119 68			
		-9,600,000,000 00			-47,627,479 56							0 00	-67,274 43
WB1Q 481	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		19 00 Sep 2001	18,791,950 000	Local	18,765,863 76					26,086 24			
		1,900,000,000 00			9,426,042 12							0 00	13,084 86
WB1Q 481	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		CXL -19 00 Sep 2001	-18,791,950 000	Local	-18,765,863 76					-26,086 24			
		-1,900,000,000 00			-9,426,042 12							0 00	-13,084 86
WB1Q 482	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		89 00 Sep 2001	88,023,303 320	Local	87,903,256 56					120,046 76			
		8,900,000,000 00			44,152,488 96							0 00	60,215 45
WB1Q 482	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		CXL -89 00 Sep 2001	-88,023,303 320	Local	-87,903,256 56					-120,046 76			
		-8,900,000,000 00			-44,152,488 96							0 00	-60,215 45
WB1Q 483	99X022836	AUSTRALIA BBILL 90DAY FUTURES		JUN02									
		9 00 Sep 2001	8,899,062 660	Local	8,889,093 36					9,969 30			
		900,000,000 00			4,627,512 58							0 00	5,184 04

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 - to December 31, 2001

Statement 31

Year End

1/1/01 to 12/31/2001



STATE STREET

Seeding the future of investment worldwide

Base Currency: USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future G/Ls	Future G/Ls	Net Base Future G/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
483	CXL	-9 00 Sep 2001	-8,899,062 660		Local		-8,899,093 36		-9,969 30		
		-900,000,000 00	-4,627,512 58		Base		-4,646,329 10		-5,184 04	0 00	-5,184 04
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
484		10 00 Sep 2001	9,890,982 400		Local		9,876,770 40		14,212 00		
		1,000,000,000 00	4,961,316 77		Base		5,162,587 89		7,128 74	0 00	7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
484	CXL	-10 00 Sep 2001	-9,890,982 400		Local		-9,876,770 40		-14,212 00		
		-1,000,000,000 00	-4,961,316 77		Base		-5,162,587 89		-7,128 74	0 00	-7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
485		96 00 Sep 2001	94,951,115 520		Local		94,816,995 84		134,119 68		
		9,600,000,000 00	47,627,479 56		Base		49,560,843 74		67,274 43	0 00	67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
485	CXL	-96 00 Sep 2001	-94,951,115 520		Local		-94,816,995 84		-134,119 68		
		-9,600,000,000 00	-47,627,479 56		Base		-49,560,843 74		-67,274 43	0 00	-67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
486		19 00 Sep 2001	18,791,950 000		Local		18,765,863 76		26,086 24		
		1,900,000,000 00	9,426,042 12		Base		9,808,916 99		13,084 86	0 00	13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
486	CXL	-19 00 Sep 2001	-18,791,950 000		Local		-18,765,863 76		-26,086 24		
		-1,900,000,000 00	-9,426,042 12		Base		-9,808,916 99		-13,084 86	0 00	-13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
487		89 00 Sep 2001	88,023,303 320		Local		87,903,256 56		120,046 76		
		8,900,000,000 00	44,152,488 96		Base		45,947,032 21		60,215 45	0 00	60,215 45
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
487	CXL	-89 00 Sep 2001	-88,023,303 320		Local		-87,903,256 56		-120,046 76		
		-8,900,000,000 00	-44,152,488 96		Base		-45,947,032 21		-60,215 45	0 00	-60,215 45

Base Currency USD - US DOLLAR										Trd Dis of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Net Base Future Gn/Ls
WB1Q 488	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		10 00 Sep 2001	9,890,982 400	4,961,316 77	Local				9,876,770 40	14,212 00	
		1,000,000,000 00			Base				5,162,587 89	7,128 74	0 00
											7,128 74
WB1Q 488	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		CXL -10 00 Sep 2001	-8,890,982 400	-4,961,316 77	Local				-9,876,770 40	-14,212 00	
		-1,000,000,000 00			Base				-5,162,587 89	-7,128 74	0 00
											-7,128 74
WB1Q 489	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		96 00 Sep 2001	94,951,115 520	47,627,479 56	Local				94,816,995 84	134,119 68	
		9,600,000,000 00			Base				49,560,843 74	67,274 43	0 00
											67,274 43
WB1Q 489	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		CXL -96 00 Sep 2001	-94,951,115 520	-47,627,479 56	Local				-94,816,995 84	-134,119 68	
		-9,600,000,000 00			Base				-49,560,843 74	-67,274 43	0 00
											-67,274 43
WB1Q 490	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		19 00 Sep 2001	18,791,950 000	9,426,042 12	Local				18,765,863 76	26,086 24	
		1,900,000,000 00			Base				9,808,916 99	13,084 86	0 00
											13,084 86
WB1Q 490	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		CXL -19 00 Sep 2001	-18,791,950 000	-9,426,042 12	Local				-18,765,863 76	-26,086 24	
		-1,900,000,000 00			Base				-9,808,916 99	-13,084 86	0 00
											-13,084 86
WB1Q 491	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		89 00 Sep 2001	88,023,303 320	44,152,488 96	Local				87,903,256 56	120,046 76	
		8,900,000,000 00			Base				45,947,032 21	60,215 45	0 00
											60,215 45
WB1Q 491	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		CXL -89 00 Sep 2001	-88,023,303 320	-44,152,488 96	Local				-87,903,256 56	-120,046 76	
		-8,900,000,000 00			Base				-45,947,032 21	-60,215 45	0 00
											-60,215 45
WB1Q 495	99X022836	AUSTRALIA BBILL 90DAY FUTURES			JUN02						
		9 00 Sep 2001	8,899,279 650	4,581,349 17	Local				8,889,093 36	10,186 29	
		900,000,000 00			Base				4,646,328 10	5,243 90	0 00
											5,243 90

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31

Vignette

June 30, 2001

STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dis of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB1Q 496	99X022836	AUSTRALIA BBILL 90DAY FUTURES	10 00 Sep 2001	8,890,982 400	4,961,316 77		JUN02 Local	9,876,770 40	5,162,587 89	14,212 00	7,128 74	0 00		7,128 74
		1,000,000,000 00					Base							
WB1Q 496	99X022836	AUSTRALIA BBILL 90DAY FUTURES	-10 00 Sep 2001	-8,890,982 400	-4,961,316 77		JUN02 Local	-9,876,770 40	-5,162,587 89	-14,212 00	-7,128 74	0 00		-7,128 74
		-1,000,000,000 00					Base							
WB1Q 497	99X022836	AUSTRALIA BBILL 90DAY FUTURES	96 00 Sep 2001	94,951,115 520	47,627,479 56		JUN02 Local	94,816,995 84	49,560,843 74	134,119 68	67,274 43	0 00		67,274 43
		9,600,000,000 00					Base							
WB1Q 497	99X022836	AUSTRALIA BBILL 90DAY FUTURES	-96 00 Sep 2001	-94,951,115 520	-47,627,479 56		JUN02 Local	-94,816,995 84	-49,560,843 74	-134,119 68	-67,274 43	0 00		-67,274 43
		-9,600,000,000 00					Base							
WB1Q 498	99X022836	AUSTRALIA BBILL 90DAY FUTURES	19 00 Sep 2001	18,791,950 000	9,426,042 12		JUN02 Local	18,765,863 76	9,808,916 99	26,086 24	13,084 86	0 00		13,084 86
		1,900,000,000 00					Base							
WB1Q 498	99X022836	AUSTRALIA BBILL 90DAY FUTURES	-19 00 Sep 2001	-18,791,950 000	-9,426,042 12		JUN02 Local	-18,765,863 76	-9,808,916 99	-26,086 24	-13,084 86	0 00		-13,084 86
		-1,900,000,000 00					Base							
WB1Q 499	99X022836	AUSTRALIA BBILL 90DAY FUTURES	89 00 Sep 2001	88,023,303 320	44,152,488 96		JUN02 Local	87,903,256 56	45,947,032 21	120,046 76	60,215 45	0 00		60,215 45
		8,900,000,000 00					Base							
WB1Q 499	99X022836	AUSTRALIA BBILL 90DAY FUTURES	-89 00 Sep 2001	-88,023,303 320	-44,152,488 96		JUN02 Local	-87,903,256 56	-45,947,032 21	-120,046 76	-60,215 45	0 00		-60,215 45
		-8,900,000,000 00					Base							
WB1Q 500	99X022836	AUSTRALIA BBILL 90DAY FUTURES	9 00 Sep 2001	8,899,062 660	4,581,237 46		JUN02 Local	8,889,093 36	4,646,329 10	9,969 30	5,132 20	0 00		5,132 20
		900,000,000 00					Base							

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
501		10 00 Sep 2001	9,890,982 400				Local	9,876,770 40		14,212 00	
		1,000,000,000 00	4,961,316 77				Base	5,162,587 89		7,128 74	0 00
											7,128 74
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
502		96 00 Sep 2001	94,951,115 520				Local	94,816,995 84		134,119 68	
		9,600,000,000 00	47,627,479 56				Base	49,560,843 74		67,274 43	0 00
											67,274 43
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
503		19 00 Sep 2001	18,791,950 000				Local	18,765,863 76		26,086 24	
		1,900,000,000 00	9,426,042 12				Base	9,808,916 99		13,084 86	0 00
											13,084 86
WB1Q	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
504		89 00 Sep 2001	88,023,303 320				Local	87,903,256 56		120,046 76	
		8,900,000,000 00	44,152,488 96				Base	45,947,032 21		60,215 45	0 00
											60,215 45
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
512		2 00 Dec 2001	1,979,499 980				Local	1,972,232 06		7,267 92	
		200,000,000 00	1,025,578 94				Base	1,021,221 76		3,765 51	0 00
											3,765 51
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
530		1 00 Nov 2001	990,354 220				Local	986,116 03		4,238 19	
		100,000,000 00	504,486 44				Base	509,328 93		2,158 93	0 00
											2,158 93
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
583		1 00 Nov 2001	990,257 490				Local	986,116 03		4,141 46	
		100,000,000 00	502,555 68				Base	509,328 93		2,101 79	0 00
											2,101 79
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
587		1 00 Dec 2001	989,846 610				Local	985,708 58		4,138 03	
		100,000,000 00	510,067 96				Base	510,399 90		2,132 33	0 00
											2,132 33
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES	JUN02								
587		1 00 Dec 2001	989,653 380				Local	985,996 15		3,657 23	
		100,000,000 00	512,541 49				Base	503,646 83		1,894 08	0 00
											1,894 08

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET
Serving Institutional Investors Worldwide



View Date: June 3, 2002

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date								
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
630		1 000 Jul 2001		986,475 820	Local			987,244 26	-768 44		
		100,000,000 00		500,044 59	Base			513,959 36	-389 52	0 00	-389 52
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
637		1 00 Sep 2001		989,194 740	Local			986,811 87	2,382 87		
		100,000,000 00		479,264 85	Base			516,793 37	1,154 50	0 00	1,154 50
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
638		1 00 Sep 2001		989,243 000	Local			986,863 91	2,359 09		
		100,000,000 00		479,288 23	Base			522,258 97	1,142 98	0 00	1,142 98
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
651		1 00 Aug 2001		987,436 560	Local			986,859 89	576 67		
		100,000,000 00		524,526 30	Base			511,785 54	306 33	0 00	306 33
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
653		1 00 Aug 2001		987,460 600	Local			986,859 89	600 71		
		100,000,000 00		524,539 07	Base			511,785 54	319 10	0 00	319 10
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
677		1 06 Dec 2001		989,653 380	Local			985,732 53	3,920 85		
		100,000,000 00		511,155 97	Base			510,412 31	2,025 12	0 00	2,025 12
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
684		2 00 Sep 2001		1,978,486 000	Local			1,972,807 68	5,678 32		
		200,000,000 00		961,148 50	Base			1,023,689 90	2,758 53	0 00	2,758 53
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
685		3 00 Sep 2001		2,967,801 390	Local			2,959,211 52	8,589 87		
		300,000,000 00		1,441,757 92	Base			1,535,534 86	4,172 96	0 00	4,172 96
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02				
721		3 00 Sep 2001		2,968,163 400	Local			2,959,379 48	8,783 92		
		300,000,000 00		1,468,647 25	Base			1,534,142 44	4,346 28	0 00	4,346 28



Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Asset ID	Notional Pa	Stl Date	Trd Date	Proceeds	Security Description	Notional	Cost
Close Ex Rate									
Future Gn/Ls									
Base Curr Gn/Ls									
Trd Dts of Orig Trds									
Net Base Future Gn/Ls									
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02		
722		1 02 Sep 2001	989,315 390				Local	2,887 56	
		100,000,000 00	489,513 26				Base	1,428 76	1,428 76
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02		
724		3 02 Dec 2001	2,969,684 820				Local	11,408 65	
		300,000,000 00	1,501,472 65				Base	5,768 22	5,768 22
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02		
758		1 02 Oct 2001	989,605 080				Local	3,345 17	
		100,000,000 00	508,360 13				Base	1,718 41	1,718 41
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02		
759		1 02 Oct 2001	989,629 230				Local	3,297 36	
		100,000,000 00	508,372 54				Base	1,693 85	1,693 85
WB1M	99X022836	AUSTRALIA BBILL 90DAY FUTURES					JUN02		
792		6 02 Sep 2001	5,935,602 780				Local	16,555 87	
		600,000,000 00	2,935,749 14				Base	8,188 53	8,188 53
99X022836 Total			320,456,106 15				Local	540,716 85	
			161,574,200 25				Base	272,666 51	272,666 51
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01		
042		302 02 Jun 2001	43,621,650 100				Local	-2,450,481 82	
		30,200,000 00	22,853,382 50				Base	-1,283,807 46	-1,283,807 46
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01		
043		60 02 Jun 2001	8,669,398 800				Local	-64,437 57	
		6,000,000 00	4,541,898 03				Base	-33,758 83	-33,758 83
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01		
044		15 02 Jun 2001	2,168,061 750				Local	13,845 45	
		1,500,000 00	1,135,847 55				Base	7,253 62	7,253 62

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 02 Jun 2001	144,584 930	Local		143,404 12		1,180 81					
045		100,000 00	75,748 04	Base		73,681 04		618 63		0 00			618 63
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 02 Jun 2001	144,832 420	Local		143,498 12		1,134 30					
046		100,000 00	75,772 92	Base		73,729 33		594 26		0 00			594 26
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 02 Jun 2001	144,775 040	Local		143,686 35		1,088 69					
047		100,000 00	75,847 64	Base		73,826 05		570 36		0 00			570 36
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	9 02 Jun 2001	1,299,556 170	Local		1,298,993 08		563 09					
048		900,000 00	680,837 48	Base		660,799 24		295 01		0 00			295 01
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 08 May 2001	143,827 740	Local		153,580 88		-9,753 14					
065		100,000 00	75,552 71	Base		78,310 89		-5,123 32		0 00			-5,123 32
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 08 May 2001	143,780 590	Local		153,580 88		-9,800 29					
066		100,000 00	75,527 94	Base		78,310 89		-5,148 09		0 00			-5,148 09
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	3 03 Apr 2001	437,191 950	Local		460,742 64		-23,550 69					
096		300,000 00	221,350 28	Base		234,932 67		-11,923 71		0 00			-11,923 71
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	2 08 May 2001	287,184 380	Local		307,161 76		-19,977 38					
107		200,000 00	150,455 90	Base		156,621 78		-10,466 15		0 00			-10,466 15
WB1M 99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 08 May 2001	146,308 010	Local		153,580 88		-7,272 87					
333		100,000 00	75,626 61	Base		78,310 89		-3,759 35		0 00			-3,759 35



Base Currency USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Asset ID	Notional	Pa	Stl Date						Base Curr Gn/Ls
WB1M 99X023545	333	AUSTRALIA TBONDS 10YR FUTURES	CXL	-1 00 May 2001	-146,308 010	-75,626 61	JUN01	Local	-153,580 88	7,272 87	3,759 35
				-100,000 00			Base		-78,310 89	3,759 35	0 00
WB1M 99X023545	364	AUSTRALIA TBONDS 10YR FUTURES	1 00 May 2001	146,308 010	75,626 61		JUN01	Local	153,580 88	-7,272 87	-3,759 35
			100,000 00				Base		78,310 89	-3,759 35	0 00
WB1M 99X023545	407	AUSTRALIA TBONDS 10YR FUTURES	7 00 Apr 2001	1,061,496 770	520,133 42		JUN01	Local	1,074,706 22	-13,209 45	-6,472 63
			700,000 00				Base		547,992 70	-6,472 63	0 00
WB1M 99X023545	408	AUSTRALIA TBONDS 10YR FUTURES	1 00 Apr 2001	151,588 750	74,278 49		JUN01	Local	153,529 46	-1,940 71	-950 95
			100,000 00				Base		78,284 67	-950 95	0 00
WB1M 99X023545	600	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	289,835 700	147,062 63		JUN01	Local	307,161 76	-17,326 06	-8,791 24
			200,000 00				Base		156,621 78	-8,791 24	0 00
WB1M 99X023545	601	AUSTRALIA TBONDS 10YR FUTURES	3 00 Jun 2001	434,610 690	220,521 46		JUN01	Local	460,742 64	-26,131 95	-13,259 35
			300,000 00				Base		234,932 67	-13,259 35	0 00
WB1M 99X023545	601	AUSTRALIA TBONDS 10YR FUTURES	1 00 Apr 2001	148,058 390	75,169 24		JUN01	Local	153,529 46	-5,471 07	-2,777 66
			100,000 00				Base		78,284 67	-2,777 66	0 00
WB1M 99X023545	602	AUSTRALIA TBONDS 10YR FUTURES	3 00 Apr 2001	444,322 200	225,582 38		JUN01	Local	460,588 38	-16,266 18	-8,258 34
			300,000 00				Base		234,854 02	-8,258 34	0 00
WB1M 99X023545	603	AUSTRALIA TBONDS 10YR FUTURES	3 00 Apr 2001	443,881 260	225,358 52		JUN01	Local	460,588 38	-16,707 12	-8,482 20
			300,000 00				Base		234,854 02	-8,482 20	0 00

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Valid Date: June 3, 2002

Base Currency: USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date										Net Base Future Gn/Ls
WB1M 631	99X023545	AUSTRALIA TBONDS 10YR FUTURES	2 00 May 2001	295,138 800	Local		JUN01	307,161 76		-12,022 96			
		200,000 00		154,328 08	Base			156,621 78		-6,286 81		0 00	-6,286 81
WB1M 632	99X023545	AUSTRALIA TBONDS 10YR FUTURES	3 00 May 2001	442,561 890	Local		JUN01	460,742 64		-18,180 75			
		300,000 00		231,415 61	Base			234,932 67		-9,506 71		0 00	-9,506 71
WB1M 641	99X023545	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	290,503 600	Local		JUN01	307,161 76		-16,658 16			
		200,000 00		149,435 05	Base			156,621 78		-8,568 96		0 00	-8,568 96
WB1M 642	99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 00 Jun 2001	145,299 590	Local		JUN01	153,580 88		-8,281 29			
		100,000 00		74,742 11	Base			78,310 89		-4,259 90		0 00	-4,259 90
WB1M 643	99X023545	AUSTRALIA TBONDS 10YR FUTURES	1 00 Jun 2001	145,204 030	Local		JUN01	153,580 88		-8,378 85			
		100,000 00		74,692 95	Base			78,310 89		-4,309 05		0 00	-4,309 05
WB1M 644	99X023545	AUSTRALIA TBONDS 10YR FUTURES	4 00 Jun 2001	581,389 640	Local		JUN01	614,323 52		-32,933 88			
		400,000 00		299,066 83	Base			313,243 56		-16,941 19		0 00	-16,941 19
WB1M 645	99X023545	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	290,790 480	Local		JUN01	307,161 76		-16,371 28			
		200,000 00		149,582 62	Base			156,621 78		-8,421 39		0 00	-8,421 39
WB1M 665	99X023545	AUSTRALIA TBONDS 10YR FUTURES	4 00 Apr 2001	588,719 080	Local		JUN01	614,169 26		-25,450 18			
		400,000 00		297,774 11	Base			313,184 80		-12,872 70		0 00	-12,872 70
WB1M 666	99X023545	AUSTRALIA TBONDS 10YR FUTURES	9 00 Apr 2001	1,324,180 350	Local		JUN01	1,382,227 92		-58,047 57			
		900,000 00		669,770 42	Base			704,798 02		-28,360 46		0 00	-28,360 46



Base Currency	USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date									Net Base Future Gr/Ls
Ticker													
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
691		4 005 Jun 2001	581,389 640				Local	614,323 52		-32,933 88			
		400,000 00	301,857 50				Base	313,243 56		-17 099 27		0 00	-17 099 27
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
744		2 007 Jun 2001	289,550 080				Local	307,161 76		-17,611 68			
		200,000 00	151,492 60				Base	156,621 78		-9,214 43		0 00	-9,214 43
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
745		1 007 Jun 2001	144,727 480				Local	153,580 88		-8,853 40			
		100,000 00	75,721 42				Base	78,310 89		-4,632 10		0 00	-4,632 10
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
770		4 009 Mar 2001	618,248 240				Local	613,809 56		4,438 68			
		400,000 00	306,527 48				Base	312,981 49		2,200 69		0 00	2,200 69
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
785		5 009 Apr 2001	738,579 350				Local	767,904 40		-29,325 05			
		500,000 00	378,965 06				Base	391,554 45		-15,046 68		0 00	-15,046 68
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
786		3 009 Apr 2001	443,294 190				Local	460,742 64		-17,448 45			
		300,000 00	227,454 25				Base	234,932 67		-8,952 80		0 00	-8,952 80
WB1M	99X023545	AUSTRALIA TBONDS 10YR FUTURES					JUN01						
787		1 009 Apr 2001	147,618 210				Local	153,580 88		-5,962 67			
		100,000 00	75,742 90				Base	78,310 89		-3,059 45		0 00	-3,059 45
99X023545 Total								70,360,473 62		-2,968,533 33			
			67,391,940 29				Local	35,662,544 25		-1,549,978 61		0 00	-1,549,978 61
			35,144,522 73				Base						
WB1M	99X025888	AUSTRALIA BBILL 90DAY FUTURES					DEC02						
278		1 08 Dec 2001	988,013 900				Local	989,267 13		-1,253 23			
		100,000,000 00	503,491 88				Base	502,053 07		-638 65		0 00	-638 65

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										

WB1M	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02	Local	989,315 39	503,957 26	-1,012 56	-524 61	0 00	-524 61			
	515	1 00 Dec 2001	988,302 830	Base									
		100,000,000 00	512,039 70										
WB1M	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02	Local	989,363 68	503,981 85	-1,662 57	-861 05	0 00	-861 05			
	590	1 00 Dec 2001	987,701 090	Base									
		100,000,000 00	511,530 39										
WB1M	99X025888	AUSTRALIA BBILL 90DAY FUTURES	DEC02	Local	989,291 26	502,065 31	-1,156 99	-584 97	0 00	-584 97			
	726	1 00 Dec 2001	988,134 270	Base									
		100,000,000 00	499,600 69										
	99X025888	Total	3,952,152 09	Local	3,957,237 44	2,012,057 49	-5,085 35	-2,609 28	0 00	-2,609 28			
			2,026,662 66	Base									

WB1M	99X026522	AUSTRALIA TBONDS 3YR FUTURES	JUN01	Local	966,384 16	482,225 70	-25,330 56	-13,270 68	0 00	-13,270 68			
	049	8 02 Jun 2001	941,053 600	Base									
		800,000 00	493,017 98										
WB1M	99X026522	AUSTRALIA TBONDS 3YR FUTURES	JUN01	Local	120,798 02	60,278 21	-778 33	-381 38	0 00	-381 38			
	409	1 00 Apr 2001	120,019 690	Base									
		100,000 00	58,809 65										
	99X026522	Total	1,061,073 29	Local	1,087,182 18	542,503 91	-26,108 89	-13,652 06	0 00	-13,652 06			
			551,827 63	Base									

WB1M	99X031977	AUSTRALIA TBONDS 3YR FUTURES	SEP01	Local	100,980 94	52,903 91	1,857 17	974 09	0 00	974 09			
	196	1 00 Aug 2001	102,838 110	Base									
		100,000 00	53,938 59										
WB1M	99X031977	AUSTRALIA TBONDS 3YR FUTURES	SEP01	Local	909,765 73	476,402 05	15,524 99	8,080 76	0 00	8,080 76			
	480	9 00 Sep 2001	925,290 720	Base									
		900,000 00	481,613 82										

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot			Notional Pa	Stl Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
99X031977	Total				1,028,128 83		Local	1,010,746 67		17,382 16	
					535,552 41		Base	529,305 96		9,054 85	
											0 00
											9,054 85
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
04		2 08 Aug 2001	204,525 780		Local			198,961 94		5,563 84	
		200,000 00	108,378 21		Base			104,236 16		2,948 28	
											0 00
											2,948 28
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
047		3 08 Aug 2001	308,169 180		Local			298,442 91		9,726 27	
		300,000 00	162,959 86		Base			156,354 24		5,143 25	
											0 00
											5,143 25
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
048		3 08 Jul 2001	297,557 640		Local			288,442 91		-885 27	
		300,000 00	150,415 39		Base			156,354 24		-447 50	
											0 00
											-447 50
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
048		1 08 Aug 2001	102,915 560		Local			99,480 97		3,434 59	
		100,000 00	54,421 75		Base			52,118 08		1,816 21	
											0 00
											1,816 21
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
049		1 08 Jul 2001	99,222 710		Local			99,480 97		-258 26	
		100,000 00	50,157 08		Base			52,118 08		-130 55	
											0 00
											-130 55
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
049		1 08 Aug 2001	102,992 680		Local			99,480 97		3,511 71	
		100,000 00	54,462 53		Base			52,118 08		1,856 99	
											0 00
											1,856 99
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
050		6 08 Jul 2001	594,894 480		Local			596,885 82		-1,991 34	
		600,000 00	300,719 16		Base			312,708 48		-1,006 62	
											0 00
											-1,006 62
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
051		4 08 Jul 2001	396,449 120		Local			397,923 88		-1,474 76	
		400,000 00	200,405 03		Base			208,472 32		-745 49	
											0 00
											-745 49

Realized Gain/Loss - Futures Contracts

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Base Currency: USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
052		4 080 Jul 2001	396,302 040	Local	397,923 88			-1,621 84			
		400,000 00	200,330 68	Base	208,472 32			-819 84	0 00		-819 84
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
053		1 080 Jul 2001	99,259 550	Local	99,480 97			-221 42			
		100,000 00	50,175 70	Base	52,118 08			-111 93	0 00		-111 93
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
104		1 08 Aug 2001	103,495 730	Local	99,480 97			4,014 76			
		100,000 00	54,904 48	Base	52,118 08			2,129 83	0 00		2,129 83
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
105		2 08 Aug 2001	207,224 500	Local	198,961 94			8,262 56			
		200,000 00	109,932 60	Base	104,236 16			4,383 29	0 00		4,383 29
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
106		1 08 Aug 2001	103,690 020	Local	99,480 97			4,209 05			
		100,000 00	55,007 56	Base	52,118 08			2,232 90	0 00		2,232 90
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
107		3 03 Jun 2001	434,467 860	Local	431,624 73			2,843 13			
		300,000 00	228,703 88	Base	226,128 20			1,496 62	0 00		1,496 62
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
107		2 08 Aug 2001	207,302 260	Local	198,961 94			8,340 32			
		200,000 00	109,973 85	Base	104,236 16			4,424 54	0 00		4,424 54
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
107		3 03 Jun 2001	-434,467 860	Local	-431,624 73			-2,843 13			
		-300,000 00	-228,703 88	Base	-226,128 20			-1,496 62	0 00		-1,496 62
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
123		2 08 Aug 2001	198,888 040	Local	198,961 94			-73 90			
		200,000 00	103,521 22	Base	104,236 16			-38 46	0 00		-38 46

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
								Base Curr Gn/Ls	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	5 00	Aug 2001	497,035 500	SEP01 Local	497,404 85	-369 35	
124			500,000 00		258,706 98	Base	260,590 40	-192 25	0 00
									-192 25
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00	Aug 2001	99,370 180	SEP01 Local	99,480 97	-110 79	
125			100,000 00		51,722 18	Base	52,118 08	-57 67	0 00
									-57 67
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00	Aug 2001	103,728 930	SEP01 Local	99,480 97	4,247 96	
144			100,000 00		55,121 55	Base	52,118 08	2,257 37	0 00
									2,257 37
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00	Aug 2001	207,613 620	SEP01 Local	198,961 94	8,651 68	
145			200,000 00		110,325 88	Base	104,236 16	4,597 50	0 00
									4,597 50
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00	Aug 2001	103,651 130	SEP01 Local	99,480 97	4,170 16	
146			100,000 00		55,080 21	Base	52,118 08	2,216 02	0 00
									2,216 02
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00	Aug 2001	198,888 040	SEP01 Local	198,961 94	-73 90	
174			200,000 00		103,401 89	Base	104,236 16	-38 42	0 00
									-38 42
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	6 00	Aug 2001	596,442 600	SEP01 Local	596,885 82	-443 22	
176			600,000 00		310,090 51	Base	312,708 48	-230 43	0 00
									-230 43
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00	Aug 2001	99,370 180	SEP01 Local	99,480 97	-110 79	
177			100,000 00		51,662 56	Base	52,118 08	-57 60	0 00
									-57 60
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00	Aug 2001	103,379 370	SEP01 Local	99,480 97	3,898 40	
195			100,000 00		54,222 48	Base	52,118 08	2,044 71	0 00
									2,044 71

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dte of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date									
Ticker													
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
245	2 03 Sep 2001	206,991 460			198,961 94			8,029 52					
	200,000 00	108,567 02			104,236 16			4,211 48		0 00		4,211 48	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
289	1 080 Jul 2001	98,161 630			99,480 97			-1,319 34					
	100,000 00	50,121 33			52,118 08			-673 66		0 00		-673 66	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
290	1 080 Jul 2001	98,197 980			99,480 97			-1,282 99					
	100,000 00	50,139 89			52,118 08			-655 09		0 00		-655 09	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
291	1 080 Jul 2001	98,125 280			99,480 97			-1,355 68					
	100,000 00	50,102 77			52,118 08			-692 21		0 00		-692 21	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
334	7 07 Aug 2001	696,625 510			696,366 79			258 72					
	700,000 00	359,180 11			364,826 56			133 40		0 00		133 40	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
335	2 07 Aug 2001	199,109 820			198,961 94			147 88					
	200,000 00	102,661 02			104,236 16			76 25		0 00		76 25	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
376	1 08 Aug 2001	99,591 910			99,480 97			110 94					
	100,000 00	51,518 90			52,118 08			57 39		0 00		57 39	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
377	1 08 Aug 2001	99,703 000			99,480 97			222 03					
	100,000 00	51,576 36			52,118 08			114 86		0 00		114 86	
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
378	2 08 Aug 2001	199,257 840			198,961 94			295 90					
	200,000 00	103,076 08			104,236 16			153 07		0 00		153 07	

Realized Gain/Loss - Futures Contracts

Composite

January, 01, 2001 to December 31, 2001

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View Data June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
379		6 08 Aug 2001	597,995 700	Local	596,885 82	1,109 88					
		600,000 00	309,343 18	Base	312,708 48	574 14			0 00		574 14
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
416		9 09 Aug 2001	902,347 020	Local	895,328 73	7,018 29					
		900,000 00	462,994 26	Base	469,062 72	3,601 08			0 00		3,601 08
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
417		3 09 Aug 2001	300,894 300	Local	298,442 91	2,451 39					
		300,000 00	154,388 87	Base	156,354 24	1,257 81			0 00		1,257 81
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
418		2 09 Aug 2001	200,670 880	Local	198,961 94	1,708 94					
		200,000 00	102,964 23	Base	104,236 16	876 86			0 00		876 86
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
419		3 09 Aug 2001	301,118 400	Local	298,442 91	2,675 49					
		300,000 00	154,503 85	Base	156,354 24	1,372 79			0 00		1,372 79
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
445		1 00 Sep 2001	102,800 000	Local	99,480 97	3,319 03					
		100,000 00	52,664 44	Base	52,118 08	1,700 34			0 00		1,700 34
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
446		6 00 Aug 2001	615,416 280	Local	596,885 82	18,530 46					
		600,000 00	316,693 22	Base	312,708 48	9,535 77			0 00		9,535 77
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
446		1 00 Sep 2001	102,646 190	Local	99,480 97	3,165 22					
		100,000 00	52,585 64	Base	52,118 08	1,621 54			0 00		1,621 54
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
447		2 00 Aug 2001	204,985 300	Local	198,961 94	6,023 36					
		200,000 00	105,485 44	Base	104,236 16	3,099 62			0 00		3,099 62

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trda	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot			National Pa	Stl Date	Proceeds						
Ticker											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
447		2 00 Sep 2001	205,446 120	Local			198,961 94		6,484 18		
		200,000 00	105,250 05	Base			104,236 16		3,321 85		3,321 85
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
469		2 006 Jul 2001	197,271 060	Local			198,961 94		-1,690 88		
		200,000 00	99,759 98	Base			104,236 16		-855 08		-855 08
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
470		1 03 Aug 2001	102,033 760	Local			99,480 97		2,552 79		
		100,000 00	52,771 86	Base			52,118 08		1,320 30		1 320 30
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
471		4 03 Aug 2001	407,982 520	Local			397,923 88		10,058 64		
		400,000 00	211,008 56	Base			208,472 32		5,202 33		5,202 33
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
472		1 03 Aug 2001	101,843 300	Local			99,480 97		2,362 33		
		100,000 00	52,673 35	Base			52,118 08		1,221 80		1,221 80
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
473		5 03 Aug 2001	509,787 600	Local			497,404 85		12,382 75		
		500,000 00	263,662 15	Base			260,590 40		6,404 36		6,404 36
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
479		46 03 Sep 2001	4,728,600 000	Local			4,576,124 62		152,675 38		
		4,600,000 00	2,461,340 40	Base			2,397,431 71		79,467 54		79,467 54
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
495		1 02 Sep 2001	104,589 590	Local			99,480 97		5,108 62		
		100,000 00	54,083 28	Base			52,118 08		2,641 67		2,641 67
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
496		185 02 Sep 2001	19,745,153 190	Local			18,805,118 89		940,034 30		
		18,900,000 00	10,210,218 73	Base			9,852,001 82		486,091 73		486,091 73

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 497	99X031985	AUSTRALIA TBONDS 10YR FUTURES	28 02 Sep 2001	2,924,108 880	SEP01 Local	2,778,732 83	2,778,732 83	145,376 05	75,173 97	0 00	75,173 97
		2,800,000 00		1,512,056 70	Base	1,438,416 82					
WB1M 498	99X031985	AUSTRALIA TBONDS 10YR FUTURES	123 02 Sep 2001	12,816,267 900	SEP01 Local	12,264,361 26	12,264,361 26	551,906 64	285,390 96	0 00	285,390 96
		12,300,000 00		6,627,292 14	Base	6,345,376 56					
WB1M 501	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 08 Jul 2001	198,298 160	SEP01 Local	198,961 94	198,961 94	-663 78	-338 73	0 00	-338 73
		200,000 00		101,191 55	Base	104,236 16					
WB1M 502	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 08 Jul 2001	99,222 710	SEP01 Local	99,480 97	99,480 97	-258 26	-131 79	0 00	-131 79
		100,000 00		50,633 35	Base	52,118 08					
WB1M 505	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 08 Aug 2001	203,534 500	SEP01 Local	198,961 94	198,961 94	4,572 56	2,362 64	0 00	2,362 64
		200,000 00		105,166 28	Base	104,236 16					
WB1M 506	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 08 Aug 2001	203,838 860	SEP01 Local	198,961 94	198,961 94	4,876 92	2,519 90	0 00	2,519 90
		200,000 00		105,323 54	Base	104,236 16					
WB1M 507	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 08 Aug 2001	101,881 360	SEP01 Local	99,480 97	99,480 97	2,400 39	1,240 28	0 00	1,240 28
		100,000 00		52,642 10	Base	52,118 08					
WB1M 508	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 08 Aug 2001	203,686 600	SEP01 Local	198,961 94	198,961 94	4,724 66	2,441 23	0 00	2,441 23
		200,000 00		105,244 87	Base	104,236 16					
WB1M 509	99X031985	AUSTRALIA TBONDS 10YR FUTURES	3 08 Aug 2001	305,415 810	SEP01 Local	298,442 91	298,442 91	6,972 90	3,602 90	0 00	3,602 90
		300,000 00		157,808 35	Base	156,354 24					

Realized Gain/Loss - Futures Contracts

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Wago Date: 1/19/03, 2/10/02

Composite
January 01, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date					
Ticker					Cost				
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
539	1 008 Jul 2001	98,965 280	Local		99,480 97		-515 69		
	100,000 00	50,987 95	Base		52,118 08		-265 17	0 00	-265 17
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
540	1 008 Jul 2001	99,002 010	Local		99,480 97		-478 96		
	100,000 00	50,906 83	Base		52,118 08		-246 28	0 00	-246 28
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
543	1 06 Aug 2001	101,350 180	Local		99,480 97		1,869 21		
	100,000 00	53,330 46	Base		52,118 08		983 58	0 00	983 58
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
544	2 06 Aug 2001	202,776 020	Local		198,961 94		3,814 08		
	200,000 00	106,700 74	Base		104,236 16		2,006 97	0 00	2,006 97
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
545	2 06 Aug 2001	203,003 200	Local		198,961 94		4,041 26		
	200,000 00	106,820 28	Base		104,236 16		2,126 51	0 00	2,126 51
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
546	1 06 Aug 2001	101,615 340	Local		99,480 97		2,134 37		
	100,000 00	53,469 99	Base		52,118 08		1,123 11	0 00	1,123 11
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
582	1 06 Aug 2001	100,935 240	Local		99,480 97		1,454 27		
	100,000 00	53,253 43	Base		52,118 08		767 27	0 00	767 27
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
583	2 06 Aug 2001	201,795 240	Local		198,961 94		2,833 30		
	200,000 00	106,467 17	Base		104,236 16		1,494 85	0 00	1,494 85
WB1M 99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01							
584	1 06 Aug 2001	100,822 440	Local		99,480 97		1,341 47		
	100,000 00	53,193 92	Base		52,118 08		707 76	0 00	707 76

January 01, 2001 to December 31, 2001

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
585		3 08 Aug 2001	302,580 060	Local	298,442 91	4,137 15					
		300,000 00	159,641 24	Base	156,354 24	2,182 76	0 00				2,182 76
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
585		2 009 Jul 2001	200,074 400	Local	198,961 94	1,112 46					
		200,000 00	101,677 81	Base	104,236 16	565 35	0 00				565 35
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
586		2 009 Jul 2001	199,628 500	Local	198,961 94	666 56					
		200,000 00	101,451 20	Base	104,236 16	338 75	0 00				338 75
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
587		1 009 Jul 2001	99,851 360	Local	99,480 97	370 39					
		100,000 00	50,744 46	Base	52,118 08	188 23	0 00				188 23
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
588		2 009 Jul 2001	199,925 620	Local	198,961 94	963 68					
		200,000 00	101,602 20	Base	104,236 16	489 74	0 00				489 74
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
589		2 009 Jul 2001	200,000 000	Local	198,961 94	1,038 06					
		200,000 00	101,640 00	Base	104,236 16	527 54	0 00				527 54
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
593		3 003 Jun 2001	434,467 860	Local	431,624 73	2,843 13					
		300,000 00	228,703 88	Base	226,128 20	1,496 62	0 00				1,496 62
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
593	CXL	-3 003 Jun 2001	-434,467 860	Local	-431,624 73	-2,843 13					
		-300,000 00	-228,703 88	Base	-226,128 20	-1,496 62	0 00				-1,496 62
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01								
606		3 003 Jun 2001	300,446 730	Local	298,221 30	2,225 43					
		300,000 00	158,155 16	Base	156,238 14	1,171 47	0 00				1 171 47

Realized Gain/Loss - Futures Contracts

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Composite
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STATE STREET
Strong International Investments Worldwide

Base Currency USD - US DOLLAR					Security Description		Notional Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds				Future Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 607	99X031985	AUSTRALIA TBONDS 10YR FUTURES	4 00 Jun 2001	402,539 120	SEP01						
					Local	397,628 40	4,910 72				
		400,000 00	212,258 88	Base		208,317 52	2,589 42	0 00		2,589 42	
WB1M 608	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	201,344 560	SEP01						
					Local	198,814 20	2,530 36				
		200,000 00	106,168 99	Base		104,158 76	1,334 26	0 00		1,334 26	
WB1M 609	99X031985	AUSTRALIA TBONDS 10YR FUTURES	5 00 Jun 2001	503,548 950	SEP01						
					Local	497,183 24	6,365 71				
		500,000 00	265,521 36	Base		260,474 30	3,356 64	0 00		3,356 64	
WB1M 611	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	201,569 740	SEP01						
					Local	198,961 94	2,607 80				
		200,000 00	106,408 67	Base		104,236 16	1,376 66	0 00		1,376 66	
WB1M 612	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	201,720 040	SEP01						
					Local	198,961 94	2,758 10				
		200,000 00	106,488 01	Base		104,236 16	1,456 00	0 00		1,456 00	
WB1M 613	99X031985	AUSTRALIA TBONDS 10YR FUTURES	3 00 Jun 2001	302,692 860	SEP01						
					Local	298,442 91	4,249 95				
		300,000 00	159,791 56	Base		156,354 24	2,243 55	0 00		2,243 55	
WB1M 614	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00 Jun 2001	101,010 530	SEP01						
					Local	99,480 97	1,529 56				
		100,000 00	53,323 46	Base		52,118 08	807 45	0 00		807 45	
WB1M 615	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00 Jun 2001	100,597 310	SEP01						
					Local	99,480 97	1,116 34				
		100,000 00	52,622 45	Base		52,118 08	583 96	0 00		583 96	
WB1M 616	99X031985	AUSTRALIA TBONDS 10YR FUTURES	3 00 Jun 2001	301,904 340	SEP01						
					Local	298,442 91	3,461 43				
		300,000 00	157,926 16	Base		156,354 24	1,810 67	0 00		1,810 67	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls
WB1M 617	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00 Jun 2001	100,672 280	52,661 67		SEP01 Local	99,480 97	52,118 08	1,191 31	623 17
		100,000 00					Base				0 00
WB1M 618	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	201,419 580	105,362 58		SEP01 Local	198,961 94	104,236 16	2,457 64	
		200,000 00					Base			1,285 59	1,285 59
WB1M 619	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	201,494 640	105,401 85		SEP01 Local	198,961 94	104,236 16	2,532 70	
		200,000 00					Base			1,324 86	1,324 86
WB1M 620	99X031985	AUSTRALIA TBONDS 10YR FUTURES	4 00 Jun 2001	401,939 880	209,330 29		SEP01 Local	397,923 88	208,472 32	4,016 00	
		400,000 00					Base			2,091 53	2,091 53
WB1M 621	99X031985	AUSTRALIA TBONDS 10YR FUTURES	4 00 Jun 2001	402,089 600	209,408 26		SEP01 Local	397,923 88	208,472 32	4,165 72	
		400,000 00					Base			2,169 51	2,169 51
WB1M 622	99X031985	AUSTRALIA TBONDS 10YR FUTURES	5 00 Jun 2001	502,237 800	261,565 45		SEP01 Local	497,404 85	260,590 40	4,832 95	
		500,000 00					Base			2,517 00	2,517 00
WB1M 624	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00 Aug 2001	101,501 600	54,343 96		SEP01 Local	99,480 97	52,118 08	2,020 63	
		100,000 00					Base			1,081 85	1,081 85
WB1M 625	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2 00 Jun 2001	201,269 560	104,096 62		SEP01 Local	198,961 94	104,236 16	2,307 62	
		200,000 00					Base			1,193 50	1,193 50
WB1M 625	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1 00 Aug 2001	101,425 850	54,303 40		SEP01 Local	99,480 97	52,118 08	1,944 88	
		100,000 00					Base			1,041 29	1,041 29

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date				Future Gn/Ls					
Ticker													
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2	02 Jun 2001	201,344 560	104,135 41	198,961 94	2,382 62					
626			200,000 00				104,236 16	1,232 29	0 00			1,232 29	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	02 Jun 2001	100,709 790		99,480 97	1,228 82					
627			100,000 00				52,118 08	635 55	0 00			635 55	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	03 Jun 2001	101,199 050		99,480 97	1,718 08					
628			100,000 00				52,118 08	891 34	0 00			891 34	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	03 Jun 2001	101,388 010		99,480 97	1,907 04					
629			100,000 00				52,118 08	989 37	0 00			989 37	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	3	03 Jun 2001	303,937 110		298,442 91	5,494 20					
630			300,000 00				156,354 24	2,850 39	0 00			2,850 39	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	03 Jun 2001	101,274 580		99,480 97	1,793 61					
631			100,000 00				52,118 08	930 52	0 00			930 52	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	5	080 Jul 2001	499,814 050		497,404 85	2,409 20					
632			500,000 00				260,590 40	1,221 22	0 00			1,221 22	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	03 Jun 2001	101,236 810		99,480 97	1,755 84					
632			100,000 00				52,118 08	910 93	0 00			910 93	
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	5	080 Jul 2001	500,000 000		497,404 85	2,595 15					
633			500,000 00				260,590 40	1,315 48	0 00			1,315 48	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Asset ID	Notional Pa	SU Date	Trd Date	Proceeds	Security Description		Cost	Future Gn/Ls	Base Curr Gn/Ls

WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2	06 Jun 2001	202,171 760	104,886 71	SEP01	Local	198,961 94	3,209 82	0 00	1,665 25
	633		200,000 00				Base		104,236 16	1,665 25		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2	07 Jun 2001	200,969 940	102,655 45	SEP01	Local	198,961 94	2,008 00	0 00	1,025 69
	634		200,000 00				Base		104,236 16	1,025 69		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	08 Jul 2001	100,037 200	50,708 86	SEP01	Local	99,480 97	556 23	0 00	281 95
	634		100,000 00				Base		52,118 08	281 95		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	1	07 Jun 2001	100,522 400	51,346 84	SEP01	Local	99,480 97	1,041 43	0 00	531 96
	635		100,000 00				Base		52,118 08	531 96		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	3	00 Aug 2001	306,788 670	162,966 14	SEP01	Local	298,442 91	8,345 76	0 00	4,433 27
	659		300,000 00				Base		156,354 24	4,433 27		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	3	00 Aug 2001	306,559 320	162,844 31	SEP01	Local	298,442 91	8,116 41	0 00	4,311 44
	660		300,000 00				Base		156,354 24	4,311 44		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2	00 Aug 2001	204,296 480	108,522 29	SEP01	Local	198,961 94	5,334 54	0 00	2,833 71
	661		200,000 00				Base		104,236 16	2,833 71		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	4	00 Aug 2001	408,135 040	216,801 33	SEP01	Local	397,923 88	10,211 16	0 00	5,424 17
	662		400,000 00				Base		208,472 32	5,424 17		
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	2	00 Aug 2001	204,143 800	108,441 19	SEP01	Local	198,961 94	5,181 86	0 00	2,752 60
	663		200,000 00				Base		104,236 16	2,752 60		

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Base Currency USD - US DOLLAR											Trd Dts of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Std Date										
Ticker														
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
667		1 083 Jul 2001	100,000 000	Local	99,480 97					519 03				
		100,000 00	50,850 00	Base	52,118 08					263 93	0 00			263 93
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
707		2 024 Jul 2001	199,851 300	Local	198,961 94					889 36				
		200,000 00	101,444 52	Base	104,236 16					451 44	0 00			451 44
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
708		2 024 Jul 2001	199,777 000	Local	198,961 94					815 06				
		200,000 00	101,406 81	Base	104,236 16					413 72	0 00			413 72
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
709		1 024 Jul 2001	99,851 360	Local	99,480 97					370 39				
		100,000 00	50,684 55	Base	52,118 08					188 01	0 00			188 01
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
739		6 025 Jul 2001	599,776 860	Local	596,885 82					2,891 04				
		600,000 00	305,286 42	Base	312,708 48					1,471 54	0 00			1,471 54
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
774		2 203 Aug 2001	203,458 480	Local	198,961 94					4,496 54				
		200,000 00	108,260 26	Base	104,236 16					2,392 61	0 00			2,392 61
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
775		2 203 Aug 2001	203,534 500	Local	198,961 94					4,572 56				
		200,000 00	108,300 71	Base	104,236 16					2,433 06	0 00			2,433 06
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
776		2 203 Aug 2001	203,610 540	Local	198,961 94					4,648 60				
		200,000 00	108,341 17	Base	104,236 16					2,473 52	0 00			2,473 52
WB1M	99X031985	AUSTRALIA TBONDS 10YR FUTURES	SEP01											
777		2 203 Aug 2001	203,762 720	Local	198,961 94					4,800 78				
		200,000 00	108,422 14	Base	104,236 16					2,554 50	0 00			2,554 50

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate
Lot			Notional Pa	Stl Date	Proceeds				Future Gn/Ls
Ticker								Base Curr Gn/Ls	Net Base Future Gn/Ls

99X031985 Total									
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES			67,018,070 46	Local	64,885,389 18		2,132,681 28
01		4 06 Sep 2001	400,000 00		200,810 77	Base	33,896,171 79	0 00	1,105,546 24
99X031985 Total									
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	415,695 08		-9,688 68
01		4 06 Sep 2001	400,000 00		200,810 77	Base	214,955 93	0 00	-4,792 02
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	-415,695 08		9,688 68
01		4 06 Sep 2001	400,000 00		200,810 77	Base	-214,955 93	0 00	4,792 02
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	519,618 85		-8,495 60
02		5 06 Sep 2001	500,000 00		252,801 56	Base	268,694 91	0 00	-4,201 92
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	-519,618 85		8,495 60
02		5 06 Sep 2001	500,000 00		252,801 56	Base	-268,694 91	0 00	4,201 92
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	311,771 31		-5,784 42
03		3 06 Sep 2001	300,000 00		151,341 12	Base	161,216 94	0 00	-2,860 97
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	-311,771 31		5,784 42
03		3 06 Sep 2001	300,000 00		151,341 12	Base	-161,216 94	0 00	2,860 97
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	208,394 60		156 62
07		2 07 Oct 2001	200,000 00		107,174 47	Base	107,760 85	0 00	80 49
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES				DEC01	312,591 90		-117 39
08		3 07 Oct 2001	300,000 00		160,580 65	Base	161,641 27	0 00	-60 33

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls			
Ticker								Future Gn/Ls			
WB1M 99X035887 09		AUSTRALIA TBONDS 10YR FUTURES	4 07	Oct 2001	416,945 760	DEC01 Local	416,789 20	156 56			
			400,000 00		214,268 43	Base	215,521 70	80 46	0 00	80 46	
WB1M 99X035887 042		AUSTRALIA TBONDS 10YR FUTURES	5 06	Sep 2001	511,123 250	DEC01 Local	519,618 85	-8,495 60			
			500,000 00		252,801 56	Base	268,694 91	-4,201 92	0 00	-4,201 92	
WB1M 99X035887 043		AUSTRALIA TBONDS 10YR FUTURES	3 06	Sep 2001	305,986 890	DEC01 Local	311,771 31	-5,784 42			
			300,000 00		151,341 12	Base	161,216 94	-2,860 97	0 00	-2,860 97	
WB1M 99X035887 044		AUSTRALIA TBONDS 10YR FUTURES	4 06	Sep 2001	408,745 760	DEC01 Local	415,695 08	-6,949 32			
			400,000 00		202,165 65	Base	214,955 93	-3,437 13	0 00	-3,437 13	
WB1M 99X035887 047		AUSTRALIA TBONDS 10YR FUTURES	2 00	Oct 2001	208,786 440	DEC01 Local	208,394 60	391 84			
			200,000 00		106,439 33	Base	107,760 85	199 76	0 00	199 76	
WB1M 99X035887 048		AUSTRALIA TBONDS 10YR FUTURES	7 00	Oct 2001	731,027 220	DEC01 Local	729,381 10	1,646 12			
			700,000 00		372,677 68	Base	377,162 97	839 19	0 00	839 19	
WB1M 99X035887 049		AUSTRALIA TBONDS 10YR FUTURES	5 00	Oct 2001	522,554 950	DEC01 Local	520,986 50	1,568 45			
			500,000 00		266,398 51	Base	269,402 12	799 60	0 00	799 60	
WB1M 99X035887 050		AUSTRALIA TBONDS 10YR FUTURES	3 00	Oct 2001	313,415 130	DEC01 Local	312,591 90	823 23			
			300,000 00		159,779 03	Base	161,641 27	419 68	0 00	419 68	
WB1M 99X035887 081		AUSTRALIA TBONDS 10YR FUTURES	2 06	Sep 2001	205,138 760	DEC01 Local	207,847 54	-2,708 78			
			200,000 00		100,456 45	Base	107,477 96	-1,326 49	0 00	-1,326 49	

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Base Currency USD - US DOLLAR										Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M 082	99X035887	AUSTRALIA TBONDS 10YR FUTURES	4 08 Sep 2001	410,431 120	200,988 12		DEC01 Local		415,695 08		-5,263 96
		400,000 00					Base		214,955 93		-2,577 76
WB1M 083	99X035887	AUSTRALIA TBONDS 10YR FUTURES	5 08 Sep 2001	512,655 050	251,047 18		DEC01 Local		519,618 85		-6,963 80
		500,000 00					Base		268,694 91		-3,410 17
WB1M 084	99X035887	AUSTRALIA TBONDS 10YR FUTURES	3 08 Sep 2001	307,477 950	150,571 95		DEC01 Local		311,771 31		-4,293 36
		300,000 00					Base		161,216 94		-2,102 46
WB1M 089	99X035887	AUSTRALIA TBONDS 10YR FUTURES	12 08 Dec 2001	1,223,033 160	631,329 72		DEC01 Local		1,253,389 11		-30,355 95
		1,200,000 00					Base		633,112 87		-15,669 74
WB1M 094	99X035887	AUSTRALIA TBONDS 10YR FUTURES	7 08 Oct 2001	729,655 080	370,226 99		DEC01 Local		729,381 10		273 98
		700,000 00					Base		377,162 97		139 02
WB1M 131	99X035887	AUSTRALIA TBONDS 10YR FUTURES	6 07 Sep 2001	618,187 620	305,261 05		DEC01 Local		623,542 62		-5,355 00
		600,000 00					Base		322,433 89		-2,644 30
WB1M 132	99X035887	AUSTRALIA TBONDS 10YR FUTURES	1 07 Sep 2001	102,992 680	50,857 79		DEC01 Local		103,923 77		-931 09
		100,000 00					Base		53,738 98		-459 77
WB1M 133	99X035887	AUSTRALIA TBONDS 10YR FUTURES	2 07 Sep 2001	205,908 220	101,677 48		DEC01 Local		207,847 54		-1,939 32
		200,000 00					Base		107,477 96		-957 64
WB1M 137	99X035887	AUSTRALIA TBONDS 10YR FUTURES	4 02 Oct 2001	416,163 520	211,327 84		DEC01 Local		416,789 20		-625 68
		400,000 00					Base		215,521 70		-317 72

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Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Contract	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls	
											Net Base Future Gn/Ls	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
138		9 02 Oct 2001	936,719 640				Local	937,775 70		-1,056 06		
		900,000 00	475,666 23				Base	484,923 81		-536 27	0 00	-536 27
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
139		2 02 Oct 2001	208,238 100				Local	208,394 60		-156 50		
		200,000 00	105,743 31				Base	107,760 85		-79 47	0 00	-79 47
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
169		3 00 Dec 2001	302,918 610				Local	314,872 19		-11,953 58		
		300,000 00	155,912 21				Base	157,939 90		-6,152 51	0 00	-6,152 51
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
170		4 00 Dec 2001	403,590 480				Local	420,093 44		-16,502 96		
		400,000 00	207,728 02				Base	211,917 72		-8,494 07	0 00	-8,494 07
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
171		5 00 Dec 2001	504,676 200				Local	526,184 64		-21,508 44		
		500,000 00	259,756 84				Base	266,933 47		-11,070 40	0 00	-11,070 40
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
177		7 03 Oct 2001	725,830 140				Local	729,381 10		-3,550 96		
		700,000 00	369,084 63				Base	377,162 97		-1,805 66	0 00	-1,805 66
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
178		5 03 Oct 2001	518,644 650				Local	520,986 50		-2,341 85		
		500,000 00	263,730 81				Base	269,402 12		-1,190 83	0 00	-1,190 83
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
207		4 03 Nov 2001	408,898 600				Local	416,789 20		-7,890 60		
		400,000 00	212,013 93				Base	215,521 70		-4,091 28	0 00	-4,091 28
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01									
237		9 02 Oct 2001	932,160 510				Local	935,313 93		-3,153 42		
		900,000 00	462,538 05				Base	483,650 84		-1,564 73	0 00	-1,564 73

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
238		11 000 Oct 2001	1,138,880 050		1,143,161 47	-4,281 42			
		1,100,000 00	565,112 28		591,128 80	-2,124 44	0 00		-2,124 44
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
264		5 000 Dec 2001	505,806 550		527,535 11	-21,728 56			
		500,000 00	260,237 47		267,491 75	-11,179 34	0 00		-11,179 34
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
265		1 000 Dec 2001	101,236 810		105,697 79	-4,460 98			
		100,000 00	52,086 34		53,578 21	-2,295 17	0 00		-2,295 17
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
266		2 000 Dec 2001	202,549 160		211,754 48	-9,205 32			
		200,000 00	104,211 54		108,121 84	-4,736 14	0 00		-4,736 14
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
287		6 000 Oct 2001	623,776 740		623,542 62	234 12			
		600,000 00	310,017 04		322,433 89	116 36	0 00		116 36
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
288		2 000 Oct 2001	208,003 660		207,847 54	156 12			
		200,000 00	103,377 82		107,477 96	77 59	0 00		77 59
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
290		4 000 Oct 2001	415,539 040		415,695 08	-156 04			
		400,000 00	206,522 90		214,955 93	-77 55	0 00		-77 55
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
291		1 000 Oct 2001	103,845 780		103,923 77	-77 99			
		100,000 00	51,611 35		53,738 98	-38 76	0 00		-38 76
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01						
308		1 000 Nov 2001	102,224 650		104,197 30	-1,972 65			
		100,000 00	52,831 92		53,880 42	-1,021 44	0 00		-1,021 44

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dta of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Std Date										
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
309		1 00 Nov 2001	102,262 890	Local		104,197 30		-1,934 41					
		100,000 00	52,951 72	Base		53,880 42		-1,001 64		0 00		-1,001 64	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
310		2 00 Nov 2001	204,678 800	Local		208,394 60		-3,715 80					
		200,000 00	105,982 68	Base		107,760 85		-1,924 04		0 00		-1,924 04	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
333		4 00 Oct 2001	416,163 520	Local		415,695 08		468 44					
		400,000 00	207,041 35	Base		214,955 93		233 05		0 00		233 05	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
334		9 00 Oct 2001	936,016 470	Local		935,313 93		702 54					
		900,000 00	465,668 19	Base		483,650 84		349 51		0 00		349 51	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
384		5 00 Dec 2001	505,995 250	Local		530,969 44		-24,974 19					
		500,000 00	262,662 13	Base		270,857 10		-12,964 10		0 00		-12,964 10	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
385		2 00 Dec 2001	202,247 180	Local		213,237 90		-10,990 72					
		200,000 00	104,966 51	Base		108,623 39		-5,705 28		0 00		-5,705 28	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
386		38 00 Dec 2001	3,844,129 780	Local		4,046,266 20		-202,136 42					
		3,800,000 00	1,995,487 77	Base		2,055,933 55		-104,929 01		0 00		-104,929 01	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
395		1 00 Nov 2001	103,031 270	Local		104,197 30		-1,166 03					
		100,000 00	53,432 02	Base		53,880 42		-604 70		0 00		-604 70	
WB1M	89X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
395		CXL	-103,031 270	Local		-104,197 30		1,166 03					
		-100,000 00	-53,432 02	Base		-53,880 42		604 70		0 00		604 70	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contract	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
396		1 00 Nov 2001	103,147 140	Local		104,197 30		-1,050 16					
		100,000 00	53,492 11	Base		53,880 42		-544 61		0 00			-544 61
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
396		CXL -1 00 Nov 2001	-103,147 140	Local		-104,197 30		1,050 16					
		-100,000 00	-53,492 11	Base		-53,880 42		544 61		0 00			544 61
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
397		1 00 Nov 2001	102,992 680	Local		104,197 30		-1,204 62					
		100,000 00	53,412 00	Base		53,880 42		-624 72		0 00			-624 72
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
397		CXL -1 00 Nov 2001	-102,992 680	Local		-104,197 30		1,204 62					
		-100,000 00	-53,412 00	Base		-53,880 42		624 72		0 00			624 72
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
398		1 00 Nov 2001	102,800 000	Local		104,197 30		-1,397 30					
		100,000 00	53,312 08	Base		53,880 42		-724 64		0 00			-724 64
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
398		CXL -1 00 Nov 2001	-102,800 000	Local		-104,197 30		1,397 30					
		-100,000 00	-53,312 08	Base		-53,880 42		724 64		0 00			724 64
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
399		2 00 Nov 2001	205,369 220	Local		208,394 60		-3,025 38					
		200,000 00	106,504 48	Base		107,760 85		-1,568 96		0 00			-1,568 96
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
399		CXL -2 00 Nov 2001	-205,369 220	Local		-208,394 60		3,025 38					
		-200,000 00	-106,504 48	Base		-107,760 85		1,568 96		0 00			1,568 96
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES		DEC01									
400		6 00 Nov 2001	616,338 360	Local		625,183 80		-8,845 44					
		600,000 00	319,633 07	Base		323,282 55		-4,587 25		0 00			-4,587 25

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide



Composite

January 01, 2001 to December 31, 2001

Via print

June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds					
Ticker										
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
400	CXL	-8 00 Nov 2001	-616,338 360			-625,183 80	8,845 44			
		-600,000 00	-319,633 07			-323,282 55	4,587 25	0 00		4,587 25
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
401		1 00 Nov 2001	102,877 020			104,197 30	-1,320 28			
		100,000 00	53,352 02			53,880 42	-684 70	0 00		-684 70
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
401	CXL	-1 00 Nov 2001	-102,877 020			-104,197 30	1,320 28			
		-100,000 00	-53,352 02			-53,880 42	684 70	0 00		684 70
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
402		2 00 Oct 2001	208,081 760			207,847 54	234 22			
		200,000 00	105,247 75			107,477 96	118 47	0 00		118 47
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
403		3 00 Oct 2001	312,357 150			311,771 31	585 84			
		300,000 00	157,990 25			161,216 95	296 32	0 00		296 32
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
403		1 00 Nov 2001	103,031 270			104,197 30	-1,166 03			
		100,000 00	53,432 02			53,880 42	-604 70	0 00		-604 70
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
404		3 00 Oct 2001	312,005 490			311,771 31	234 18			
		300,000 00	157,812 38			161,216 94	118 45	0 00		118 45
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
404		1 00 Nov 2001	103,147 140			104,197 30	-1,050 16			
		100,000 00	53,492 11			53,880 42	-544 61	0 00		-544 61
WB1M 99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
405		5 00 Oct 2001	520,790 850			519,618 85	1,172 00			
		500,000 00	263,416 01			268,694 91	592 80	0 00		592 80

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Security Description				Notional	Close Ex. Rate	Trd Dts of Orig Trds		
Lot	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker	Notional Pa	Stl Date				Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M 405	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	1 00	Nov 2001	Local	102,992 680		104,197 30	-1,204 62				
	100,000 00		Base	53,412 00		53,880 42	-624 72		0 00	-624 72	
WB1M 406	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	1 00	Nov 2001	Local	102,800 000		104,197 30	-1,397 30				
	100,000 00		Base	53,312 08		53,880 42	-724 64		0 00	-724 64	
WB1M 406	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	CXL -1 00	Nov 2001	Local	-102,800 000		-104,197 30	1,397 30				
	-100,000 00		Base	-53,312 08		-53,880 42	724 64		0 00	724 64	
WB1M 407	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	2 00	Nov 2001	Local	205,369 220		208,394 60	-3,025 38				
	200,000 00		Base	106,504 48		107,760 85	-1,568 96		0 00	-1,568 96	
WB1M 407	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	CXL -2 00	Nov 2001	Local	-205,369 220		-208,394 60	3,025 38				
	-200,000 00		Base	-106,504 48		-107,760 85	1,568 96		0 00	1,568 96	
WB1M 408	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	6 00	Nov 2001	Local	616,338 360		625,183 80	-8,845 44				
	600,000 00		Base	319,633 07		323,282 55	-4,587 25		0 00	-4,587 25	
WB1M 408	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	CXL -6 00	Nov 2001	Local	-616,338 360		-625,183 80	8,845 44				
	-600,000 00		Base	-319,633 07		-323,282 55	4,587 25		0 00	4,587 25	
WB1M 409	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	1 00	Nov 2001	Local	102,877 020		104,197 30	-1,320 28				
	100,000 00		Base	53,352 02		53,880 42	-684 70		0 00	-684 70	
WB1M 409	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
	CXL -1 00	Nov 2001	Local	-102,877 020		-104,197 30	1,320 28				
	-100,000 00		Base	-53,352 02		-53,880 42	684 70		0 00	684 70	

Realized Gain/Loss - Futures Contracts

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July 3, 2002

Weighted

Composite
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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 440	99X035887	AUSTRALIA TBONDS 10YR FUTURES	8 000 Oct 2001	838,606 800	DEC01 Local	833,030 96	5,575 84	2,800 74	0 00	2,800 74	2,800 74
WB1M 441	99X035887	AUSTRALIA TBONDS 10YR FUTURES	5 000 Oct 2001	524,326 450	DEC01 Local	520,790 85	3,535 60	1,775 93	0 00	1,775 93	1,775 93
WB1M 473	99X035887	AUSTRALIA TBONDS 10YR FUTURES	6 000 Oct 2001	628,245 840	DEC01 Local	624,949 02	3,296 82	1,655 33	0 00	1,655 33	1,655 33
WB1M 474	99X035887	AUSTRALIA TBONDS 10YR FUTURES	10 000 Oct 2001	1,046,289 200	DEC01 Local	1,041,581 70	4,707 50	2,363 64	0 00	2,363 64	2,363 64
WB1M 475	99X035887	AUSTRALIA TBONDS 10YR FUTURES	6 000 Oct 2001	628,009 620	DEC01 Local	625,183 80	2,825 82	1,418 84	0 00	1,418 84	1,418 84
WB1M 477	99X035887	AUSTRALIA TBONDS 10YR FUTURES	52 00 Dec 2001	5,272,176 520	DEC01 Local	5,499,182 29	-227,005 77	-117,906 78	0 00	-117,906 78	-117,906 78
WB1M 487	99X035887	AUSTRALIA TBONDS 10YR FUTURES	2 00 Nov 2001	205,369 220	DEC01 Local	208,394 60	-3,025 38	-1,568 96	0 00	-1,568 96	-1,568 96
WB1M 488	99X035887	AUSTRALIA TBONDS 10YR FUTURES	6 00 Nov 2001	616,338 360	DEC01 Local	625,183 80	-8,845 44	-4,587 25	0 00	-4,587 25	-4,587 25
WB1M 489	99X035887	AUSTRALIA TBONDS 10YR FUTURES	1 00 Nov 2001	102,877 020	DEC01 Local	104,197 30	-1,320 28	-684 70	0 00	-684 70	-684 70

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Base Currency USD - US DOLLAR													Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Lot	Ticker	Security Name	Contracts	Trd Date	Notional	Pa	SU	Date	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
WB1M	99X035887	490		AUSTRALIA TBONDS 10YR FUTURES	1 00	Nov 2001	102,800 000	53,312 08			DEC01	Local	102,877 02	-77 02	0 00	-39 94		
													53,352 02	-39 94				
WB1M	99X035887	516		AUSTRALIA TBONDS 10YR FUTURES	1 00	Dec 2001	102,877 020	53,300 58			DEC01	Local	104,197 30	-1,320 28	0 00	-684 04		
													53,880 42	-684 04				
WB1M	99X035887	517		AUSTRALIA TBONDS 10YR FUTURES	3 00	Dec 2001	308,746 680	159,961 65			DEC01	Local	312,591 90	-3,845 22	0 00	-1,992 21		
													161,641 27	-1,992 21				
WB1M	99X035887	518		AUSTRALIA TBONDS 10YR FUTURES	1 00	Dec 2001	103,069 880	53,400 50			DEC01	Local	104,197 30	-1,127 42	0 00	-584 12		
													53,880 43	-584 12				
WB1M	99X035887	532		AUSTRALIA TBONDS 10YR FUTURES	7 00	Sep 2001	724,470 110	359,047 39			DEC01	Local	717,640 35	6,829 76	0 00	3,384 83		
													373,531 80	3,384 83				
WB1M	99X035887	533		AUSTRALIA TBONDS 10YR FUTURES	1 00	Sep 2001	103,534 550	51,311 72			DEC01	Local	102,531 01	1,003 54	0 00	497 35		
													53,367 39	497 35				
WB1M	99X035887	534		AUSTRALIA TBONDS 10YR FUTURES	1 00	Sep 2001	103,456 930	51,273 25			DEC01	Local	102,531 01	925 92	0 00	458 89		
													53,367 39	458 89				
WB1M	99X035887	535		AUSTRALIA TBONDS 10YR FUTURES	19 00	Oct 2001	1,983,471 180	995,504 19			DEC01	Local	1,979,748 70	3,722 48	0 00	1,868 31		
													1,023,728 05	1,868 31				
WB1M	99X035887	546		AUSTRALIA TBONDS 10YR FUTURES	99 00	Dec 2001	10,003,771 800	5,184,954 92			DEC01	Local	10,076,741 19	-72,969 39	0 00	-37,820 04		
													5,237,113 50	-37,820 04				

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
590		12 04 Dec 2001	1,240,552 440			Local		-5,577 45					
		1,200,000 00	639,256 67			Base		-2,874 06		0 00			-2,874 06
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
590		2 08 Sep 2001	206,139 760			Local		1,077 74					
		200,000 00	102,039 18			Base		533 48		0 00			533 48
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
591		1 09 Sep 2001	103,108 500			Local		577 49					
		100,000 00	51,038 71			Base		285 86		0 00			285 86
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
591		1 04 Dec 2001	103,418 140			Local		232 34					
		100,000 00	53,291 37			Base		119 72		0 00			119 72
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
615		1 03 Oct 2001	104,158 170			Local		-39 13					
		100,000 00	52,162 41			Base		-19 60		0 00			-19 60
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
616		9 03 Oct 2001	937,071 450			Local		-704 25					
		900,000 00	469,285 38			Base		-352 69		0 00			-352 69
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
617		8 03 Oct 2001	832,639 680			Local		-938 72					
		800,000 00	416,985 95			Base		-470 11		0 00			-470 11
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
640		2 02 Sep 2001	205,985 360			Local		923 34					
		200,000 00	98,799 91			Base		447 36		0 00			447 36
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
641		2 02 Sep 2001	206,294 280			Local		1,232 26					
		200,000 00	99,949 58			Base		597 03		0 00			597 03

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
642		2 00 Sep 2001	206,062 540	205,062 02			1,000 52				
		200,000 00	99,837 30	106,734 78			484 75		0 00	484 75	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
643		3 00 Sep 2001	308,746 680	307,593 03			1,153 65				
		300,000 00	149,587 77	160,102 17			558 94		0 00	558 94	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
644		19 00 Sep 2001	1,954,663 380	1,948,089 19			6,574 19				
		1,900,000 00	947,034 41	1,013,980 43			3,185 20		0 00	3,185 20	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
645		1 00 Sep 2001	103,108 500	102,531 01			577 49				
		100,000 00	49,956 07	53,367 39			279 79		0 00	279 79	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
662		3 02 Oct 2001	310,487 190	312,591 90			-2,104 71				
		300,000 00	155,460 94	161,641 27			-1,053 83		0 00	-1,053 83	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
663		3 02 Oct 2001	310,370 790	312,591 90			-2,221 11				
		300,000 00	155,402 66	161,641 27			-1,112 11		0 00	-1,112 11	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
664		1 02 Oct 2001	103,534 550	104,197 30			-662 75				
		100,000 00	51,839 75	53,880 42			-331 84		0 00	-331 84	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
665		3 02 Oct 2001	310,254 420	312,591 90			-2,337 48				
		300,000 00	155,344 39	161,641 27			-1,170 38		0 00	-1,170 38	
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
682		1 06 Dec 2001	103,224 480	103,185 80			38 68				
		100,000 00	53,315 44	52,469 98			19 98		0 00	19 98	

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date						Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
683		1 00 Dec 2001	103,301 890				Local	103,263 18		38 71	
		100,000 00	53,355 43				Base	52,509 33		19 99	19 99
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
687		8 00 Sep 2001	820,862 240				Local	821,640 84		-778 60	
		800,000 00	398,774 88				Base	427,310 72		-378 25	-378 25
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
688		2 00 Sep 2001	205,292 380				Local	207,847 54		-2,555 16	
		200,000 00	99,731 04				Base	107,477 96		-1,241 30	-1,241 30
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
689		5 00 Sep 2001	513,615 300				Local	519,618 85		-6,003 55	
		500,000 00	249,514 31				Base	268,694 91		-2,916 52	-2,916 52
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
699		1 00 Nov 2001	106,618 950				Local	104,197 30		2,421 65	
		100,000 00	54,642 21				Base	53,880 42		1,241 10	1,241 10
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
721		3 00 Oct 2001	311,420 430				Local	312,591 90		-1,171 47	
		300,000 00	159,852 11				Base	161,641 27		-601 32	-601 32
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
722		7 00 Oct 2001	726,920 460				Local	729,381 10		-2,460 64	
		700,000 00	373,128 27				Base	377,162 97		-1,263 05	-1,263 05
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
723		3 00 Oct 2001	311,303 580				Local	312,591 90		-1,286 32	
		300,000 00	159,792 13				Base	161,641 27		-661 29	-661 29
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01								
724		4 00 Oct 2001	414,915 720				Local	416,789 20		-1,873 48	
		400,000 00	212,976 24				Base	215,521 70		-961 66	-961 66

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Base Currency USD - US DOLLAR											Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							Future Gn/Ls		
Ticker											Future Gn/Ls		
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
729		2 00 Sep 2001	205,754 040	Local				207,847 54		-2,093 50			
		200,000 00	101,807 10	Base				107,477 96		-1,035 86	0 00		-1,035 86
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
730		4 00 Sep 2001	411,354 000	Local				415,695 08		-4,341 08			
		400,000 00	203,537 96	Base				214,955 93		-2,147 97	0 00		-2,147 97
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
731		2 00 Sep 2001	205,908 220	Local				207,847 54		-1,939 32			
		200,000 00	101,883 39	Base				107,477 96		-959 58	0 00		-959 58
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
762		4 00 Oct 2001	415,695 080	Local				416,789 20		-1,094 12			
		400,000 00	213,542 56	Base				215,521 70		-562 05	0 00		-562 05
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
763		10 00 Oct 2001	1,039,627 900	Local				1,041,973 00		-2,345 10			
		1,000,000 00	534,056 85	Base				538,804 24		-1,204 68	0 00		-1,204 68
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
797		10 00 Dec 2001	1,021,482 400	Local				1,041,274 26		-19,791 86			
		1,000,000 00	527,187 07	Base				527,424 32		-10,214 58	0 00		-10,214 58
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
797		2 00 Sep 2001	204,067 520	Local				207,847 54		-3,780 02			
		200,000 00	100,931 80	Base				107,477 96		-1,869 60	0 00		-1,869 60
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
798		1 00 Sep 2001	102,071 900	Local				103,923 77		-1,851 87			
		100,000 00	50,484 76	Base				53,738 98		-915 93	0 00		-915 93
WB1M	99X035887	AUSTRALIA TBONDS 10YR FUTURES	DEC01										
799		1 00 Sep 2001	102,148 240	Local				103,923 77		-1,775 53			
		100,000 00	50,522 52	Base				53,738 98		-878 18	0 00		-878 18

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 - to December 31, 2001

Statement 31

Month Date June 30, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stt Date								
99X035887	Total				63,159,311 63		Local	63,928,454 80	-769,143 17		
					32,093,178 47		Base	33,012,472 70	-397,389 23	0 00	-397,389 23
WB1M	99X038022	AUSTRALIA TBONDS 3YR FUTURES					DEC01				
292		1 000 000 00	1 000 Oct 2001		103,796 520		Local	102,502 43	1,294 09		
							Base	53,352 51	643 16	0 00	643 16
WB1M	99X038022	AUSTRALIA TBONDS 3YR FUTURES					DEC01				
387		9 000 000 00	9 00 Dec 2001		924,786 540		Local	923,420 00	1,366 54		
							Base	480,443 65	709 37	0 00	709 37
99X038022	Total										
					1,028,583 06		Local	1,025,922 43	2,660 63		
							Base	533,796 16	1,352 53	0 00	1,352 53
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES					MAR02				
214		1 000 000 00	1 00 Dec 2001		99,038 750		Local	100,634 78	-1,596 03		
							Base	52,239 51	-814 93	0 00	-814 93
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES					MAR02				
215		2 000 000 00	2 00 Dec 2001		198,224 560		Local	201,269 56	-3,045 00		
							Base	104,478 03	-1,554 78	0 00	-1,554 78
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES					MAR02				
727		1 000 000 00	1 00 Dec 2001		100,935 240		Local	100,634 78	300 46		
							Base	52,239 51	151 91	0 00	151 91
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES					MAR02				
729		1 000 000 00	1 00 Dec 2001		101,048 200		Local	100,634 78	413 42		
							Base	52,239 51	209 03	0 00	209 03
WB1M	99X042628	AUSTRALIA TBONDS 10YR FUTURES					MAR02				
730		2 000 000 00	2 00 Dec 2001		202,247 180		Local	201,269 56	977 62		
							Base	104,478 03	494 28	0 00	494 28

Realized Gain/Loss - Futures Contracts

Statement 31

STATE STREET
Serving Institutional Investors Worldwide

Composite
January 01, 2001 to December 31, 2001

Valid Date: June 5, 2002

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot		Notional Pa	Stl Date								
Ticker											
99X042628	Total										
		701,493 93		Local		704,443 46		-2,949 53			
		356,161 65		Base		365,676 59		-1,514 49		0 00	-1,514 49
AUSTRALIAN DOLLAR	Total	1,499,484,387 57		Local		1,499,160,844 45		323,543 12			
		762,932,725 93		Base		775,313,403 92		131,321 86		0 00	131,321 86
CANADIAN DOLLAR											
WB1M 134990936	CANADA GOVT BONDS 10YR FUTURES			MAR01							
02	25 03 Feb 2001	2,594,500 000		Local		2,556,000 00		38,500 00			
	2,500,000 00	1,687,151 46		Base		1,664,712 57		25,035 78		0 00	25,035 78
WB1M 134990936	CANADA GOVT BONDS 10YR FUTURES			MAR01							
03	44 03 Feb 2001	4,572,040 000		Local		4,548,180 00		23,860 00			
	4,400,000 00	2,973,106 17		Base		2,985,723 98		15,515 70		0 00	15,515 70
WB1M 134990936	CANADA GOVT BONDS 10YR FUTURES			MAR01							
108	1 03 Jan 2001	103,650 000		Local		102,150 00		1,500 00			
	100,000 00	68,815 52		Base		65,988 39		995 88		0 00	995 88
WB1M 134990936	CANADA GOVT BONDS 10YR FUTURES			MAR01							
240	1 03 Jan 2001	103,950 000		Local		102,150 00		1,800 00			
	100,000 00	69,555 04		Base		65,988 39		1,204 42		0 00	1,204 42
WB1M 134990936	CANADA GOVT BONDS 10YR FUTURES			MAR01							
241	1 03 Jan 2001	103,970 000		Local		102,150 00		1,820 00			
	100,000 00	69,568 42		Base		65,988 39		1,217 80		0 00	1,217 80
WB1M 134990936	CANADA GOVT BONDS 10YR FUTURES			MAR01							
250	1 03 Jan 2001	104,040 000		Local		102,150 00		1,890 00			
	100,000 00	69,401 65		Base		65,988 39		1,260 76		0 00	1,260 76

Realized Gain/Loss - Futures Contracts

Statement of

STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate	Future G/Ls	Base Curr G/Ls	Trd Dis of Orig Trds	Net Base Future G/Ls
Lot			Notional Pa	Stl Date	Proceeds								
Ticker													

WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
251		1 000 Jan 2001	103,910 000			Local	102,150 00		1,760 00				
		100,000 00	69,314 93			Base	65,988 39		1,174 04		0 00		1,174 04
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
252		2 000 Jan 2001	207,860 000			Local	204,300 00		3,560 00				
		200,000 00	138,656 55			Base	131,976 78		2,374 76		0 00		2,374 76
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
253		1 000 Jan 2001	103,940 000			Local	102,150 00		1,790 00				
		100,000 00	69,334 94			Base	65,988 39		1,194 05		0 00		1,194 05
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
254		1 000 Jan 2001	103,960 000			Local	102,150 00		1,810 00				
		100,000 00	69,348 29			Base	65,988 39		1,207 39		0 00		1,207 39
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
255		1 000 Jan 2001	104,000 000			Local	102,150 00		1,850 00				
		100,000 00	69,374 97			Base	65,988 39		1,234 07		0 00		1,234 07
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
256		3 000 Jan 2001	312,060 000			Local	306,450 00		5,610 00				
		300,000 00	208,164 93			Base	197,965 16		3,742 25		0 00		3,742 25
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
257		2 000 Jan 2001	208,100 000			Local	204,300 00		3,800 00				
		200,000 00	138,816 64			Base	131,976 78		2,534 85		0 00		2,534 85
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
258		3 000 Jan 2001	311,700 000			Local	306,450 00		5,250 00				
		300,000 00	207,924 78			Base	197,965 17		3,502 10		0 00		3,502 10
WB1M	134990936	CANADA GOVT BONDS 10YR FUTURES	MAR01										
299		1 000 Feb 2001	104,050 000			Local	102,150 00		1,900 00				
		100,000 00	69,640 56			Base	65,988 39		1,271 67		0 00		1,271 67

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31

View Date: June 5, 2002

STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 134990936	300	CANADA GOVT BONDS 10YR FUTURES	1 02 Feb 2001	104,090 000	69,667 33	102,150 00	102,150 00	1,940 00	1,940 00	0 00	0 00	1,298 44	1,298 44
WB1M 134990936	421	CANADA GOVT BONDS 10YR FUTURES	1 08 Jan 2001	104,050 000	69,580 00	102,150 00	102,150 00	1,900 00	1,900 00	0 00	0 00	1,270 56	1,270 56
WB1M 134990936	665	CANADA GOVT BONDS 10YR FUTURES	9 02 Feb 2001	933,030 000	606,809 12	920,190 00	920,190 00	12,840 00	12,840 00	0 00	0 00	8,350 67	8,350 67
WB1M 134990936	666	CANADA GOVT BONDS 10YR FUTURES	1 02 Feb 2001	103,690 000	67,436 24	102,290 00	102,290 00	1,400 00	1,400 00	0 00	0 00	910 51	910 51
WB1M 134990936	667	CANADA GOVT BONDS 10YR FUTURES	2 02 Feb 2001	207,360 000	134,859 48	204,580 00	204,580 00	2,780 00	2,780 00	0 00	0 00	1,808 01	1,808 01
WB1M 134990936	668	CANADA GOVT BONDS 10YR FUTURES	2 02 Feb 2001	207,360 000	134,872 49	204,580 00	204,580 00	2,800 00	2,800 00	0 00	0 00	1,821 02	1,821 02
WB1M 134990936	718	CANADA GOVT BONDS 10YR FUTURES	42 02 Feb 2001	4,353,300 000	2,831,599 63	4,294,680 00	4,294,680 00	58,620 00	58,620 00	0 00	0 00	38,129 32	38,129 32
WB1M 134990936	719	CANADA GOVT BONDS 10YR FUTURES	30 02 Feb 2001	3,111,000 000	2,023,546 84	3,067,200 00	3,067,200 00	43,800 00	43,800 00	0 00	0 00	28,489 67	28,489 67
WB1M 134990936	720	CANADA GOVT BONDS 10YR FUTURES	21 02 Feb 2001	2,175,180 000	1,414,843 66	2,147,040 00	2,147,040 00	28,140 00	28,140 00	0 00	0 00	18,303 63	18,303 63

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement of

Value Added

June 3, 2002



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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dte of Orig Trade	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds		Cost				
Ticker									
134990936	Total								
			20,440,810 00	Local	20,189,890 00	250,920 00			
			13,331,389 64	Base	13,154,048 37	163,847 35		0 00	163,847 35
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
042	1 00 May 2001	239,075 000		Local	239,325 00	-250 00			
	250,000 00	155,698 55		Base	152,894 02	-162 81		0 00	-162 81
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
055	1 00 Apr 2001	238,225 000		Local	239,025 00	-800 00			
	250,000 00	154,151 11		Base	154,060 70	-517 67		0 00	-517 67
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
055	1 00 Apr 2001	-238,225 000		Local	-239,025 00	800 00			
	-250,000 00	-154,151 11		Base	-154,060 70	517 67		0 00	517 67
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
056	2 00 Apr 2001	478,650 000		Local	478,050 00	600 00			
	500,000 00	309,725 80		Base	308,121 39	388 25		0 00	388 25
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
056	2 00 Apr 2001	-478,650 000		Local	-478,050 00	-600 00			
	-500,000 00	-309,725 80		Base	-308,121 39	-388 25		0 00	-388 25
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
058	5 02 Jun 2001	1,197,625 000		Local	1,196,750 00	875 00			
	1,250,000 00	786,100 69		Base	763,379 94	574 34		0 00	574 34
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
071	1 00 May 2001	238,950 000		Local	239,325 00	-375 00			
	250,000 00	155,779 39		Base	152,894 01	-244 47		0 00	-244 47
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01							
088	1 005 Jul 2001	238,925 000		Local	239,275 00	-350 00			
	250,000 00	158,176 00		Base	156,235 71	-231 71		0 00	-231 71

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2007

Statement 31

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contract	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Set Date										
WB1M 134993922	092	CANADA BANKERS ACCEP FUTURES	2 00 Apr 2001	478,650 000		478,050 00		600 00					
		500,000 00		309,725 80		308,121 39		388 25		0 00			388 25
WB1M 134993922	101	CANADA BANKERS ACCEP FUTURES	1 00 Apr 2001	239,475 000		239,025 00		450 00					
		250,000 00		154,689 62		154,060 70		290 68		0 00			290 68
WB1M 134993922	108	CANADA BANKERS ACCEP FUTURES	2 00 Jun 2001	478,800 000		-		150 00					
		500,000 00		315,664 70		305,203 04		98 89		0 00			98 89
WB1M 134993922	109	CANADA BANKERS ACCEP FUTURES	2 00 Jun 2001	478,850 000		478,650 00		200 00					
		500,000 00		315,697 66		305,203 03		131 86		0 00			131 86
WB1M 134993922	137	CANADA BANKERS ACCEP FUTURES	2 00 Apr 2001	478,800 000		478,050 00		750 00					
		500,000 00		309,002 68		308,121 39		484 03		0 00			484 03
WB1M 134993922	153	CANADA BANKERS ACCEP FUTURES	1 00 May 2001	238,900 000		239,350 00		-450 00					
		250,000 00		154 858 33		152,909 99		-291 70		0 00			-291 70
WB1M 134993922	160	CANADA BANKERS ACCEP FUTURES	1 006 Jul 2001	239,150 000		239,550 00		-400 00					
		250,000 00		157,615 39		156,241 94		-263 63		0 00			-263 63
WB1M 134993922	169	CANADA BANKERS ACCEP FUTURES	1 00 Jun 2001	239,475 000		239,325 00		150 00					
		250,000 00		157,705 06		152,601 52		98 78		0 00			98 78
WB1M 134993922	170	CANADA BANKERS ACCEP FUTURES	2 00 Jun 2001	479,000 000		478,450 00		550 00					
		500,000 00		315,443 06		306,345 31		362 20		0 00			362 20

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Jan 3 - 2002

Mar 31

Composite
January 31, 2001 to December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional/Pa	Stl Date										
WB1M 134993922	209	CANADA BANKERS ACCEP FUTURES	1 00 May 2001	238,950 000	Local		239,350 00	-400 00					
		250,000 00		154,590 14	Base		152,909 99	-258 78		0 00		-258 78	
WB1M 134993922	209	CANADA BANKERS ACCEP FUTURES	1 00 Jun 2001	239,450 000	Local		239,225 00	225 00					
		250,000 00		157,140 02	Base		153,172 66	147 66		0 00		147 66	
WB1M 134993922	210	CANADA BANKERS ACCEP FUTURES	1 00 Jun 2001	239,425 000	Local		239,500 00	-75 00					
		250,000 00		157,123 61	Base		152,179 50	-49 22		0 00		-49 22	
WB1M 134993922	211	CANADA BANKERS ACCEP FUTURES	1 00 Apr 2001	239,325 000	Local		239,025 00	300 00					
		250,000 00		155,023 25	Base		154,060 70	194 33		0 00		194 33	
WB1M 134993922	226	CANADA BANKERS ACCEP FUTURES	1 009 Jul 2001	239,150 000	Local		239,550 00	-400 00					
		250,000 00		157,087 59	Base		156,241 93	-262 74		0 00		-262 74	
WB1M 134993922	272	CANADA BANKERS ACCEP FUTURES	1 00 Jun 2001	239,500 000	Local		239,325 00	175 00					
		250,000 00		156,444 03	Base		153,236 65	114 31		0 00		114 31	
WB1M 134993922	273	CANADA BANKERS ACCEP FUTURES	1 00 Jun 2001	239,525 000	Local		239,500 00	25 00					
		250,000 00		156,460 36	Base		152,470 08	16 33		0 00		16 33	
WB1M 134993922	274	CANADA BANKERS ACCEP FUTURES	1 00 May 2001	238,975 000	Local		239,350 00	-375 00					
		250,000 00		154,366 62	Base		152,909 99	-242 23		0 00		-242 23	
WB1M 134993922	314	CANADA BANKERS ACCEP FUTURES	3 00 Jun 2001	718,275 000	Local		716,950 00	1,325 00					
		750,000 00		468,633 50	Base		455,882 15	864 50		0 00		864 50	

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving the financial services industry

Composite
January 01, 2001 to December 31, 2001
View Date: June 3, 2002

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex. Rate Future Gn/Ls	Trd Dts of Orig Trds Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Notional	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
Ticker	Notional Pa	Stl Date	Notional	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Future Gn/Ls	Base Curr Gn/Ls
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
316	1 08 May 2001	239,025 000	Local		239,350 00				-325 00	
	250,000 00	154,618 58	Base		152,909 98				-210 23	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
340	1 08 Jul 2001	239,225 000	Local		239,575 00				-350 00	
	250,000 00	156,530 18	Base		155,699 56				-229 01	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
347	1 08 Jun 2001	239,575 000	Local		238,825 00				750 00	
	250,000 00	156,523 69	Base		151,692 80				490 00	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
348	1 08 Jun 2001	239,550 000	Local		239,250 00				300 00	
	250,000 00	156,507 36	Base		153,720 04				196 00	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
365	2 08 Apr 2001	477,300 000	Local		478,050 00				-750 00	
	500,000 00	301,973 87	Base		308,121 39				-474 50	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
388	3 28 May 2001	717,225 000	Local		718,050 00				-825 00	
	750,000 00	465,519 19	Base		458,729 96				-535 47	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
391	2 08 Jun 2001	478,900 000	Local		477,250 00				1,650 00	
	500,000 00	313,580 37	Base		307,032 69				1,080 41	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
432	1 08 Jun 2001	239,450 000	Local		239,175 00				275 00	
	250,000 00	157,284 55	Base		155,510 40				180 64	0 00
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
448	2 08 May 2001	478,100 000	Local		478,700 00				-600 00	
	500,000 00	309,951 27	Base		305,819 97				-388 98	0 00

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

View Data: January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
466		1 003 Jul 2001	239,225 000	Local		239,575 00		-350 00					
		250,000 00	155,462 04	Base		155,699 55		-227 45		0 00			-227 45
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
484		1 00 May 2001	239,000 000	Local		239,350 00		-350 00					
		250,000 00	155,669 90	Base		152,909 98		-227 97		0 00			-227 97
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
484		1 00 Jun 2001	239,500 000	Local		238,975 00		525 00					
		250,000 00	157,638 42	Base		155,684 04		345 55		0 00			345 55
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
514		1 00 Jun 2001	239,525 000	Local		238,975 00		550 00					
		250,000 00	157,987 60	Base		155,684 04		362 77		0 00			362 77
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
537		2 00 Jun 2001	478,250 000	Local		478,700 00		-450 00					
		500,000 00	312,275 73	Base		305,819 97		-293 83		0 00			-293 83
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
538		2 00 Jun 2001	478,300 000	Local		478,700 00		-400 00					
		500,000 00	312,308 38	Base		305,819 97		-261 18		0 00			-261 18
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
555		1 07 Jun 2001	239,375 000	Local		239,200 00		175 00					
		250,000 00	157,826 16	Base		156,237 79		115 38		0 00			115 38
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
559		4 08 May 2001	958,400 000	Local		956,100 00		2,300 00					
		1,000,000 00	620,323 44	Base		616,242 78		1,488 67		0 00			1,488 67
WB1M 134993922	CANADA BANKERS ACCEP FUTURES	SEP01											
597		2 09 May 2001	479,300 000	Local		478,050 00		1,250 00					
		500,000 00	311,011 54	Base		308,121 39		811 11		0 00			811 11

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Saving the world one investment at a time

Composite

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Base Currency USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
611		4 00 Jun 2001	956,500 000	Local				957,400 00		-900 00	
		1,000,000 00	624,102 86	Base				611,639 94		-587 24	0 00
											-587 24
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
637		1 00 May 2001	239,525 000	Local				239,025 00		500 00	
		250,000 00	155,515 44	Base				154,060 69		324 63	0 00
											324 63
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
662		1 00 May 2001	239,175 000	Local				239,025 00		150 00	
		250,000 00	154,107 60	Base				154,060 70		96 65	0 00
											96 65
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
683		3 00 Jun 2001	717,450 000	Local				718,050 00		-600 00	
		750,000 00	469,965 94	Base				458,729 96		-393 03	0 00
											-393 03
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
698		4 00 Jun 2001	957,100 000	Local				957,600 00		-500 00	
		1,000,000 00	626,908 16	Base				611,767 71		-327 50	0 00
											-327 50
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
705		1 00 May 2001	239,175 000	Local				239,025 00		150 00	
		250,000 00	154,038 03	Base				154,060 69		96 61	0 00
											96 61
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
748		1 00 May 2001	239,075 000	Local				239,400 00		-325 00	
		250,000 00	155,142 51	Base				153,648 60		-210 90	0 00
											-210 90
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
752		4 00 Jun 2001	957,200 000	Local				957,775 00		-575 00	
		1,000,000 00	628,992 39	Base				611,879 51		-377 84	0 00
											-377 84
WB1M	134993922	CANADA BANKERS ACCEP FUTURES	SEP01								
775		2 003 Jul 2001	477,650 000	Local				478,475 00		-825 00	
		500,000 00	316,559 98	Base				312,473 50		-546 94	0 00
											-546 94

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	5 000	Apr 2001	1,194,750 000		1,192,225 00		2,525 00					
102		1,250,000 00		771,752 47		755,567 50		1,631 03		0 00			1,631 03
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	2 000	Apr 2001	477,750 000		477,250 00		500 00					
138		500,000 00		308,325 04		302,420 44		322 68		0 00			322 68
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	1 000	Oct 2001	243,275 000		242,450 00		825 00					
143		250,000 00		154,098 41		154,308 76		522 58		0 00			522 58
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	2 000	Jul 2001	477,600 000		477,050 00		550 00					
159		500,000 00		314,769 44		309,571 21		362 49		0 00			362 49
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	2 000	Oct 2001	487,550 000		484,950 00		2,600 00					
182		500,000 00		310,403 10		308,649 34		1,655 31		0 00			1 655 31
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	1 000	Oct 2001	242,775 000		240,975 00		1,800 00					
197		250,000 00		154,015 73		154,699 20		1,141 91		0 00			1,141 91
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	2 000	Jul 2001	477,700 000		476,900 00		800 00					
223		500,000 00		313,781 07		310,583 03		525 49		0 00			525 49
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	1 000	Oct 2001	243,850 000		242,475 00		1,375 00					
236		250,000 00		155,249 30		154,324 67		875 41		0 00			875 41
WB1M 134994987	CANADA BANKERS ACCEP FUTURES	1 000	Oct 2001	242,850 000		240,975 00		1,875 00					
239		250,000 00		154,859 07		154,699 21		1,195 64		0 00			1,195 64

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Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional Cost	Close Ex. Rate Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	St Date	Proceeds							
WB1M 134994987	276	CANADA BANKERS ACCEP FUTURES	2 000 Oct 2001	488,500 000	309,608 37	DEC01 Local Base	485,450 00	3,050 00	1,933 07	0 00	1,933 07
		500,000 00					309,440 39				
WB1M 134994987	293	CANADA BANKERS ACCEP FUTURES	3 000 Jul 2001	716,700 000	471,141 20	DEC01 Local Base	714,800 00	1,900 00	1,249 01	0 00	1,249 01
		750,000 00					465,115 66				
WB1M 134994987	315	CANADA BANKERS ACCEP FUTURES	1 000 Jun 2001	239,275 000	156,113 30	DEC01 Local Base	238,650 00	625 00	407 78	0 00	407 78
		250,000 00					155,169 05				
WB1M 134994987	319	CANADA BANKERS ACCEP FUTURES	1 000 Oct 2001	244,225 000	155,063 59	DEC01 Local Base	242,750 00	1,475 00	936 51	0 00	936 51
		250,000 00					154,736 13				
WB1M 134994987	338	CANADA BANKERS ACCEP FUTURES	2 001 Jul 2001	477,900 000	312,700 48	DEC01 Local Base	476,525 00	1,375 00	899 70	0 00	899 70
		500,000 00					308,890 17				
WB1M 134994987	350	CANADA BANKERS ACCEP FUTURES	1 000 Jun 2001	239,425 000	156,425 69	DEC01 Local Base	238,450 00	975 00	637 01	0 00	637 01
		250,000 00					155,342 02				
WB1M 134994987	365	CANADA BANKERS ACCEP FUTURES	1 000 Oct 2001	244,300 000	155,081 57	DEC01 Local Base	242,900 00	1,400 00	886 72	0 00	886 72
		250,000 00					154,693 78				
WB1M 134994987	366	CANADA BANKERS ACCEP FUTURES	1 000 Oct 2001	244,275 000	155,065 70	DEC01 Local Base	242,900 00	1,375 00	872 85	0 00	872 85
		250,000 00					154,693 78				
WB1M 134994987	384	CANADA BANKERS ACCEP FUTURES	2 002 Jul 2001	477,600 000	312,839 55	DEC01 Local Base	476,550 00	1,250 00	818 44	0 00	818 44
		500,000 00					308,906 38				

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
392		1 000 Jun 2001	239,300 000	Local	238,600 00		700 00				
		250,000 00	156,691 96	Base	155,845 88		458 36		0 00		458 36
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
423		1 000 Jul 2001	238,975 000	Local	238,400 00		575 00				
		250,000 00	155,299 58	Base	154,234 31		373 67		0 00		373 67
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
439		1 000 Oct 2001	244,550 000	Local	243,050 00		1,500 00				
		250,000 00	154,047 24	Base	154,705 70		944 88		0 00		944 88
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
471		2 000 Jul 2001	478,050 000	Local	476,800 00		1,250 00				
		500,000 00	310,240 59	Base	308,229 51		811 22		0 00		811 22
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
478		2 000 Oct 2001	486,300 000	Local	482,025 00		4,275 00				
		500,000 00	311,232 00	Base	309,446 55		2,736 00		0 00		2,736 00
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
478		1 000 Oct 2001	244,350 000	Local	242,800 00		1,550 00				
		250,000 00	153,486 18	Base	155,094 22		973 62		0 00		973 62
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
479		1 000 Oct 2001	244,500 000	Local	242,850 00		1,650 00				
		250,000 00	153,580 40	Base	154,415 93		1,036 43		0 00		1,036 43
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
506		2 000 Jul 2001	478,250 000	Local	476,825 00		1,425 00				
		500,000 00	310,693 20	Base	308,444 75		925 74		0 00		925 74
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
541		3 000 Jul 2001	718,050 000	Local	715,500 00		2,550 00				
		750,000 00	465,691 68	Base	464,218 78		1,653 81		0 00		1,653 81

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Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds				Cost	Future Gn/Ls	
									Future Gn/Ls	Net Base Future Gn/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
592		6 089 Jul 2001	1,436,550 000		Local		1,432,550 00		4,000 00	
		1,500,000 00	933,612 41		Base		935,409 06		2,599 60	2,599 60
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
598		1 08 May 2001	239,125 000		Local		238,650 00		475 00	
		250,000 00	155,165 10		Base		151,226 06		308 22	308 22
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
613		1 004 Jun 2001	238,725 000		Local		238,650 00		75 00	
		250,000 00	155,764 72		Base		152,951 26		48 94	48 94
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
669		1 002 Oct 2001	242,900 000		Local		241,325 00		1,575 00	
		250,000 00	155,019 51		Base		154,102 81		1,005 17	1,005 17
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
699		1 006 Jun 2001	238,900 000		Local		238,825 00		75 00	
		250,000 00	156,481 41		Base		154,699 37		49 13	49 13
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
729		1 008 Apr 2001	237,900 000		Local		238,725 00		-825 00	
		250,000 00	153,434 38		Base		151,879 95		-532 09	-532 09
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
751		1 007 Jun 2001	239,075 000		Local		238,825 00		250 00	
		250,000 00	157,100 25		Base		154,699 37		164 28	164 28
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
764		1 006 Oct 2001	243,050 000		Local		241,325 00		1,725 00	
		250,000 00	154,976 73		Base		154,102 81		1,099 92	1,099 92
WB1M	134994987	CANADA BANKERS ACCEP FUTURES				DEC01				
776		2 06 May 2001	477,550 000		Local		477,335 80		214 20	
		500,000 00	309,976 75		Base		305,360 14		139 04	139 04

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Base Currency USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future G/Ls
Lot	Ticker	Notional Pa	Stl Date							Future G/Ls	Base Curr G/Ls
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
778		3 003 Jul 2001	715,275 000	Local	717,075 00					-1,800 00	
		750,000 00	474,194 42	Base	465,316 65					-1,193 31	0 00
WB1M	134994987	CANADA BANKERS ACCEP FUTURES	DEC01								
793		3 009 Apr 2001	716,400 000	Local	716,250 00					150 00	
		750,000 00	463,689 32	Base	455,745 59					97 09	0 00
	134994987	Total									
			18,735,875 00	Local	18,683,335 80					52,539 20	
			12,129,413 75	Base	12,010,249 76					33,644 67	0 00
											33,644 67
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
527		8 003 Mar 2001	1,909,600 000	Local	1,908,100 00					1,500 00	
		2,000,000 00	1,233,750 55	Base	1,240,637 19					969 12	0 00
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
586		20 003 Mar 2001	4,777,500 000	Local	4,768,800 00					8,700 00	
		5,000,000 00	3,079,280 30	Base	3,093,572 87					5,607 48	0 00
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
628		7 005 Mar 2001	1,674,050 000	Local	1,668,500 00					5,550 00	
		1,750,000 00	1,074,417 01	Base	1,079,661 48					3,562 03	0 00
WB1M	134994995	CANADA BANKERS ACCEP FUTURES	JUN01								
629		6 005 Mar 2001	1,434,150 000	Local	1,432,025 00					2,125 00	
		1,500,000 00	920,447 51	Base	923,380 94					1,363 84	0 00
	134994995	Total									
			9,795,300 00	Local	9,777,425 00					17,875 00	
			6,307,895 37	Base	6,337,252 48					11,502 47	0 00
											11,502 47
WB1M	135998949	CANADA GOVT BONDS 10YR FUTURES	JUN01								
108		1 007 Feb 2001	104,200 000	Local	103,380 00					820 00	
		100,000 00	68,229 43	Base	67,234 63					536 93	0 00



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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 135998949	122	CANADA GOVT BONDS 10YR FUTURES	1 03 Mar 2001	105,220 000	67,117 42		JUN01 Local Base	103,380 00	67,234 63	1,840 00	1,173 69
		100,000 00								0 00	1,173 69
WB1M 135998949	143	CANADA GOVT BONDS 10YR FUTURES	1 03 Feb 2001	104,510 000	67,951 89		JUN01 Local Base	103,380 00	67,234 63	1,130 00	734 72
		100,000 00								0 00	734 72
WB1M 135998949	144	CANADA GOVT BONDS 10YR FUTURES	1 03 Feb 2001	104,550 000	67,977 89		JUN01 Local Base	103,380 00	67,234 63	1,170 00	760 73
		100,000 00								0 00	760 73
WB1M 135998949	202	CANADA GOVT BONDS 10YR FUTURES	3 08 May 2001	300,930 000	194,688 47		JUN01 Local Base	309,900 00	201,574 15	-8,970 00	-5,803 20
		300,000 00								0 00	-5,803 20
WB1M 135998949	203	CANADA GOVT BONDS 10YR FUTURES	2 08 May 2001	200,640 000	129,805 25		JUN01 Local Base	208,600 00	134,382 77	-5,960 00	-3,855 86
		200,000 00								0 00	-3,855 86
WB1M 135998949	204	CANADA GOVT BONDS 10YR FUTURES	21 08 May 2001	2,105,880 000	1,362,411 70		JUN01 Local Base	2,170,650 00	1,411,897 12	-64,770 00	-41,903 34
		2,100,000 00								0 00	-41,903 34
WB1M 135998949	205	CANADA GOVT BONDS 10YR FUTURES	19 08 May 2001	1,905,510 000	1,232,781 13		JUN01 Local Base	1,964,410 00	1,277,748 52	-59,900 00	-38,105 71
		1,900,000 00								0 00	-38,105 71
WB1M 135998949	269	CANADA GOVT BONDS 10YR FUTURES	5 08 May 2001	501,200 000	323,751 64		JUN01 Local Base	516,950 00	336,249 61	-15,750 00	-10,173 76
		500,000 00								0 00	-10,173 76
WB1M 135998949	270	CANADA GOVT BONDS 10YR FUTURES	55 08 May 2001	5,509,350 000	3,558,781 16		JUN01 Local Base	5,689,850 00	3,700,572 47	-180,500 00	-116,594 52
		5,500,000 00								0 00	-116,594 52

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot		Contracts	Trd Date	Notional		Cost	Future Gn/Ls				
Ticker		Notional Pa	Stl Date	Proceeds			Future Gn/Ls				
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
271		5 00	May 2001	499,250 000	Local	517,730 00	-18,480 00				
		500,000 00		322,492 04	Base	336,669 46	-11,937 21	0 00		-11,937 21	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
300		1 00	Apr 2001	101,150 000	Local	103,380 00	-2,230 00				
		100,000 00		65,895 77	Base	67,234 63	-1,452 77	0 00		-1,452 77	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
301		1 00	Apr 2001	101,190 000	Local	103,380 00	-2,190 00				
		100,000 00		65,921 82	Base	67,234 63	-1,426 71	0 00		-1,426 71	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
302		1 00	Apr 2001	101,260 000	Local	103,300 00	-2,040 00				
		100,000 00		65,967 43	Base	67,191 38	-1,328 99	0 00		-1,328 99	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
313		42 00	May 2001	4,198,320 000	Local	4,352,460 00	-154,140 00				
		4,200,000 00		2,715,775 67	Base	2,830,317 69	-99,708 85	0 00		-99,708 85	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
314		23 00	May 2001	2,296,780 000	Local	2,372,650 80	-75,870 80				
		2,300,000 00		1,485,722 68	Base	1,530,208 75	-49,078 69	0 00		-49,078 69	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
315		1 00	May 2001	99,830 000	Local	100,650 00	-820 00				
		100,000 00		64,577 23	Base	64,822 53	-530 44	0 00		-530 44	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
370		3 00	May 2001	304,140 000	Local	309,900 00	-5,760 00				
		300,000 00		198,654 52	Base	201,574 15	-3,762 25	0 00		-3,762 25	
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES			JUN01						
371		1 00	May 2001	101,390 000	Local	103,300 00	-1,910 00				
		100,000 00		66,224 70	Base	67,191 38	-1,247 55	0 00		-1,247 55	

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Base Currency USD - US DOLLAR												Trd Dts of Orig Trds									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls						
Lot	Ticker	Notional Pa	Stl Date																		
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
372		1 00 May 2001	101,430 000	Local	103,300 00																
		100,000 00	66,250 83	Base	67,191 38																
															-1,221 42						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
455		1 00 Apr 2001	103,650 000	Local	103,380 00																
		100,000 00	65,680 21	Base	67,234 63																
															171 09						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
464		1 00 May 2001	102,350 000	Local	103,300 00																
		100,000 00	66,755 84	Base	67,191 38																
															-619 62						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
465		1 00 May 2001	102,400 000	Local	103,300 00																
		100,000 00	66,788 45	Base	67,191 38																
															-587 01						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
503		2 00 Apr 2001	207,800 000	Local	206,760 00																
		200,000 00	132,872 93	Base	134,469 26																
															665 00						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
635		1 00 May 2001	101,750 000	Local	103,300 00																
		100,000 00	66,062 82	Base	67,191 38																
															-1,006 36						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
775		1 00 May 2001	100,150 000	Local	103,300 00																
		100,000 00	65,007 16	Base	67,191 38																
															-2,044 66						
WB1M	13599B949	CANADA GOVT BONDS 10YR FUTURES	JUN01																		
792		1 00 Apr 2001	102,630 000	Local	103,380 00																
		100,000 00	66,427 18	Base	67,234 63																
															-485 44						
13599B949 Total																					

Realized Gain/Loss - Futures Contracts

STATE STREET
Serving Institutional Investors Worldwide



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Composite

January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
053		61 08 Nov 2001	6,340,950 000				Local	6,306,180 00		34,770 00	
		6,100,000 00	3,960,373 48				Base	4,091,202 79		21,716 33	0 00
											21,716 33
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
054		21 08 Nov 2001	2,183,790 000				Local	2,170,980 00		12,810 00	
		2,100,000 00	1,363,931 90				Base	1,408,446 86		8,000 75	0 00
											8,000 75
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
055		1 08 Nov 2001	104,020 000				Local	103,380 00		640 00	
		100,000 00	64,967 88				Base	67,068 90		399 73	0 00
											399 73
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
095		29 07 Nov 2001	3,001,500 000				Local	2,998,020 00		3,480 00	
		2,900,000 00	1,890,113 35				Base	1,944,998 05		2,191 44	0 00
											2,191 44
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
096		83 07 Nov 2001	8,593,820 000				Local	8,635,390 00		-41,570 00	
		8,300,000 00	5,411,725 44				Base	5,556,366 55		-26,177 60	0 00
											-26,177 60
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
233		1 07 Oct 2001	104,800 000				Local	103,380 00		1,420 00	
		100,000 00	66,721 86				Base	67,068 90		904 06	0 00
											904 06
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
293		1 08 Oct 2001	104,850 000				Local	103,380 00		1,470 00	
		100,000 00	66,847 52				Base	67,068 90		937 20	0 00
											937 20
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
317		1 08 Oct 2001	105,720 000				Local	103,380 00		2,340 00	
		100,000 00	67,123 85				Base	67,068 90		1,485 72	0 00
											1,485 72
WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
367		1 08 Sep 2001	103,360 000				Local	103,380 00		-20 00	
		100,000 00	66,354 23				Base	67,068 90		-12 84	0 00
											-12 84

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June 8, 2002

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Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gnl/Ls	Trd Dta of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gnl/Ls	Future Gnl/Ls		Net Base Future Gnl/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							

WB1M	13599D929	CANADA GOVT BONDS 10YR FUTURES	DEC01								
725		1 005 Oct 2001	104,030 000		103,380 00		650 00		0 00		417 26
		100,000 00	66,780 08		67,068 90		417 26				
13599D929 Total				21,272,620 00	21,247,750 00		24,870 00		0 00		417 26
			13,358,268 14		13,738,772 15		15,477 57		0 00		15,477 57

WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
013		1 087 Jul 2001	102,100 000		99,880 00		2,220 00		0 00		1,448 33
		100,000 00	66,610 13		64,617 96		1,448 33				
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
031		129 00 Aug 2001	13,403,100 000		12,861,020 00		542,080 00		0 00		351,680 28
		12,900,000 00	8,695,406 77		8,313,576 35		351,680 28				

WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
032		1 00 Aug 2001	103,770 000		99,570 00		4,200 00		0 00		2,724 80
		100 000 00	67,321 92		64,409 05		2,724 80				

WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
033		1 00 Aug 2001	103,750 000		99,570 00		4,180 00		0 00		2,711 82
		100,000 00	67,308 94		64,409 05		2,711 82				

WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
053		23 08 Aug 2001	2,392,000 000		2,290,110 00		101,890 00		0 00		66,175 21
		2,300,000 00	1,553,548 98		1,481,408 03		66,175 21				

WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
054		21 08 Aug 2001	2,182,530 000		2,124,610 00		57,920 00		0 00		37,617 72
		2,100,000 00	1,417,503 04		1,386,180 10		37,617 72				

WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
054		1 080 Jul 2001	102,240 000		99,880 00		2,360 00		0 00		1,542 08
		100,000 00	66,806 07		64,617 97		1,542 08				

Realized Gain/Loss - Futures Contracts

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Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot			Notional Pa	Stl Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
222		1 009 Jul 2001	100,060 000				Local	99,880 00		180 00	
		100,000 00	65,725 21				Base	64,617 97		118 23	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
241		1 003 Aug 2001	101,510 000				Local	99,880 00		1,630 00	
		100,000 00	66,108 79				Base	64,617 96		1,061 54	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
337		1 001 Jul 2001	100,480 000				Local	99,880 00		600 00	
		100,000 00	65,746 27				Base	64,617 96		392 59	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
385		1 009 May 2001	99,900 000				Local	99,880 00		20 00	
		100,000 00	64,840 69				Base	64,617 97		12 98	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
387		1 001 Jun 2001	101,950 000				Local	99,880 00		2,070 00	
		100,000 00	66,756 15				Base	64,617 96		1,355 42	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
474		1 003 Aug 2001	103,050 000				Local	99,880 00		3,170 00	
		100,000 00	66,963 44				Base	64,617 97		2,059 91	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
482		1 005 Jun 2001	102,160 000				Local	99,880 00		2,280 00	
		100,000 00	67,241 51				Base	64,617 97		1,500 69	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
503		1 007 Jul 2001	100,720 000				Local	99,880 00		840 00	
		100,000 00	65,432 35				Base	64,617 96		545 70	0 00
WB1M	13599D945	CANADA GOVT BONDS 10YR FUTURES	SEP01								
536		1 001 Jun 2001	101,000 000				Local	99,880 00		1,120 00	
		100,000 00	65,948 46				Base	64,617 97		731 31	0 00

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot		Notional Pa	Std Date								
Ticker											
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
607		1 00 Jun 2001	101,200 000	Local	99,880 00		1,320 00				
		100,000 00	66,031 58	Base	64,617 96		861 28		0 00		861 28
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
609		1 00 Jun 2001	101,280 000	Local	99,880 00		1,400 00				
		100,000 00	66,083 78	Base	64,617 97		913 48		0 00		913 48
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
610		1 00 Jun 2001	101,210 000	Local	99,880 00		1,330 00				
		100,000 00	66,038 11	Base	64,617 96		867 81		0 00		867 81
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
651		3 00 Jun 2001	286,980 000	Local	299,640 00		-12,660 00				
		300,000 00	187,986 37	Base	193,853 90		-8,292 94		0 00		-8,292 94
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
651		-3 00 Jun 2001	-286,980 000	Local	-299,640 00		12,660 00				
		-300,000 00	-187,986 37	Base	-193,853 90		8,292 94		0 00		8,292 94
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
710		1 00 Jul 2001	101,730 000	Local	99,880 00		1,850 00				
		100,000 00	66,084 21	Base	64,617 97		1,201 77		0 00		1,201 77
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
750		1 00 Jun 2001	101,320 000	Local	99,880 00		1,440 00				
		100,000 00	66,579 09	Base	64,617 97		946 25		0 00		946 25
WB1M 13599D945		CANADA GOVT BONDS 10YR FUTURES	SEP01								
778		1 00 Aug 2001	103,640 000	Local	99,880 00		3,760 00				
		100,000 00	67,172 19	Base	64,617 96		2,436 97		0 00		2,436 97
13599D945		Total									
				Local	19,172,840 00		737,860 00				
				Base	12,408,487 99		478,906 17		0 00		478,906 17

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot			Notional Pa	Stl Date					
Ticker								Future Gn/Ls	Future Gn/Ls
								Base Curr Gn/Ls	Trd Dts of Orig Trds
									Net Base Future Gn/Ls

WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	1 00	Nov 2001	103,320 000	65,062 97	MAR02 Local Base	103,050 00 64,362 04	270 00 170 03	0 00	170 03
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	1 00	Nov 2001	103,630 000	65,859 55	MAR02 Local Base	103,050 00 64,362 04	580 00 368 61	0 00	368 61
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	1 00	Nov 2001	104,180 000	66,137 63	MAR02 Local Base	103,050 00 64,362 04	1,130 00 717 37	0 00	717 37
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	CXL	-1 00	Nov 2001	-104,180 000	MAR02 Local Base	-103,050 00 -64,362 04	-1,130 00 -717 37	0 00	-717 37
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	1 00	Nov 2001	104,330 000	66,232 86	MAR02 Local Base	103,050 00 64,362 04	1,280 00 812 60	0 00	812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	CXL	-1 00	Nov 2001	-104,330 000	MAR02 Local Base	-103,050 00 -64,362 04	-1,280 00 -812 60	0 00	-812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	1 00	Nov 2001	104,120 000	66,099 54	MAR02 Local Base	103,050 00 64,362 04	1,070 00 679 28	0 00	679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	CXL	-1 00	Nov 2001	-104,120 000	MAR02 Local Base	-103,050 00 -64,362 04	-1,070 00 -679 28	0 00	-679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES	2 00	Nov 2001	208,020 000	132,059 42	MAR02 Local Base	206,100 00 128,724 08	1,920 00 1,218 89	0 00	1,218 89

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gr/Ls
											Base Curr Gr/Ls
											Net Base Future Gr/Ls
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
414	CXL	-2 00 Nov 2001	-208,020 000				Local	-206,100 00		-1,920 00	
		-200,000 00	-132,059 42				Base	-128,724 08		-1,218 89	0 00
											-1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
416		1 00 Nov 2001	104,180 000				Local	103,050 00		1,130 00	
		100,000 00	66,137 63				Base	64,362 04		717 37	0 00
											717 37
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
417		1 00 Nov 2001	104,330 000				Local	103,050 00		1,280 00	
		100,000 00	66,232 86				Base	64,362 04		812 60	0 00
											812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
417	CXL	-1 00 Nov 2001	-104,330 000				Local	-103,050 00		-1,280 00	
		-100,000 00	-66,232 86				Base	-64,362 04		-812 60	0 00
											-812 60
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
418		1 00 Nov 2001	104,120 000				Local	103,050 00		1,070 00	
		100,000 00	66,099 54				Base	64,362 04		679 28	0 00
											679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
418	CXL	-1 00 Nov 2001	-104,120 000				Local	-103,050 00		-1,070 00	
		-100,000 00	-66,099 54				Base	-64,362 04		-679 28	0 00
											-679 28
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
419		2 00 Nov 2001	208,020 000				Local	206,100 00		1,920 00	
		200,000 00	132,059 42				Base	128,724 08		1,218 89	0 00
											1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
419	CXL	-2 00 Nov 2001	-208,020 000				Local	-206,100 00		-1,920 00	
		-200,000 00	-132,059 42				Base	-128,724 08		-1,218 89	0 00
											-1,218 89
WB1M	136999984	CANADA GOVT BONDS 10YR FUTURES					MAR02				
478		1 00 Dec 2001	102,440 000				Local	103,050 00		-610 00	
		100,000 00	65,486 16				Base	64,362 04		-389 95	0 00
											-389 95

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Base Currency: USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Net Base Future Gn/Ls
										Future Gn/Ls <td></td>	
										Base Curr Gn/Ls	
	</										

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 137993994	014	CANADA BANKERS ACCEP FUTURES	1 087 Jul 2001	239,150 000	MAR02	Local	237,600 00	1,550 00			
		250,000 00		156,021 66	Base		154,899 28	1,011 22		0 00	1,011 22
WB1M 137993994	056	CANADA BANKERS ACCEP FUTURES	4 080 Jul 2001	956,400 000	MAR02	Local	950,475 00	5,925 00			
		1,000,000 00		624,934 71	Base		615,493 28	3,871 53		0 00	3,871 53
WB1M 137993994	056	CANADA BANKERS ACCEP FUTURES	3 08 Aug 2001	720,525 000	MAR02	Local	716,125 00	4,400 00			
		750,000 00		467,964 42	Base		469,959 90	2,857 70		0 00	2,857 70
WB1M 137993994	058	CANADA BANKERS ACCEP FUTURES	2 08 Nov 2001	488,450 000	MAR02	Local	478,400 00	10,050 00			
		500,000 00		305,071 71	Base		311,205 08	6,276 94		0 00	6,276 94
WB1M 137993994	076	CANADA BANKERS ACCEP FUTURES	2 08 Nov 2001	490,150 000	MAR02	Local	477,700 00	12,450 00			
		500,000 00		305,770 28	Base		314,421 19	7,766 68		0 00	7,766 68
WB1M 137993994	093	CANADA BANKERS ACCEP FUTURES	1 00 Apr 2001	238,225 000	MAR02	Local	237,725 00	500 00			
		250,000 00		154,151 11	Base		152,750 20	323 54		0 00	323 54
WB1M 137993994	099	CANADA BANKERS ACCEP FUTURES	2 07 Nov 2001	488,150 000	MAR02	Local	478,350 00	9,800 00			
		500,000 00		307,399 24	Base		311,476 58	6,171 28		0 00	6,171 28
WB1M 137993994	125	CANADA BANKERS ACCEP FUTURES	1 00 Dec 2001	245,275 000	MAR02	Local	243,025 00	2,250 00			
		250,000 00		154,737 87	Base		154,689 79	1,419 47		0 00	1,419 47
WB1M 137993994	139	CANADA BANKERS ACCEP FUTURES	2 08 Apr 2001	476,450 000	MAR02	Local	475,100 00	1,350 00			
		500,000 00		307,486 06	Base		306,417 28	871 25		0 00	871 25

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
156		5 00 Nov 2001	1,224,500 000	Local		1,193,875 00		30,625 00					
		1,250,000 00	769,158 29	Base		787,339 93		19,236 81		0 00		19,236 81	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
201		1 00 Aug 2001	240,775 000	Local		238,850 00		1,925 00					
		250,000 00	155,138 53	Base		156,019 45		1,240 34		0 00		1,240 34	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
209		1 00 Nov 2001	244,500 000	Local		238,100 00		5,400 00					
		250,000 00	153,967 25	Base		155,816 22		3,400 50		0 00		3,400 50	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
220		5 00 Dec 2001	1,225,750 000	Local		1,214,475 00		11,275 00					
		1,250,000 00	767,388 14	Base		773,863 35		7,058 78		0 00		7,058 78	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
221		1 00 Dec 2001	245,175 000	Local		242,875 00		2,300 00					
		250,000 00	153,493 28	Base		154,431 82		1,439 93		0 00		1,439 93	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
222		1 00 Dec 2001	245,125 000	Local		242,950 00		2,175 00					
		250,000 00	153,461 98	Base		153,970 54		1,361 67		0 00		1,361 67	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
230		3 00 Nov 2001	734,025 000	Local		715,125 00		18,900 00					
		750,000 00	461,302 79	Base		469,872 87		11,877 82		0 00		11,877 82	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
267		2 00 Dec 2001	490,250 000	Local		484,500 00		5,750 00					
		500,000 00	313,058 75	Base		308,362 93		3,671 78		0 00		3,671 78	
WB1M 137993994	CANADA BANKERS ACCEP FUTURES	MAR02											
268		1 00 Sep 2001	240,775 000	Local		238,850 00		1,925 00					
		250,000 00	154,551 00	Base		156,019 44		1,235 64		0 00		1,235 64	

Statement 31

STATE STREET.
Send no money down for these Wood's.

View Date: June 3, 2002

Base Currency - USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Close Ex. Rate	Trd Dts of Orig Trds	
Lot					Proceeds	Cost	Future Gn/Ls		
Ticker			Notional Pa	Stl Date			Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls

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Realized Gain/Loss - Futures Contracts

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STATE STREET

Serving Institutional Investors Worldwide



Composite

January 01, 2001 to December 31, 2001

View Date June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base	Future Gn/Ls
Lot			Notional Pa	Stl Date									
Ticker													
WB1M 137993994	398	CANADA BANKERS ACCEP FUTURES											
		CXL	-2 08 Nov 2001		-487,950 000			-11,675 00					
			-500,000 00		-254,758 70			-6,095 52		0 00			-6,095 52
WB1M 137993994	421	CANADA BANKERS ACCEP FUTURES											
			1 09 Aug 2001		239,650 000			1,575 00					
			250,000 00		155,940 97			1,024 86		0 00			1,024 86
WB1M 137993994	422	CANADA BANKERS ACCEP FUTURES											
			4 00 Nov 2001		979,200 000			15,700 00					
			1,000,000 00		621,635 35			9,966 99		0 00			9,966 99
WB1M 137993994	436	CANADA BANKERS ACCEP FUTURES											
			1 03 May 2001		238,025 000			-50 00					
			250,000 00		155,419 52			-32 65		0 00			-32 65
WB1M 137993994	475	CANADA BANKERS ACCEP FUTURES											
			1 08 Aug 2001		239,775 000			1,400 00					
			250,000 00		155,809 39			909 74		0 00			909 74
WB1M 137993994	479	CANADA BANKERS ACCEP FUTURES											
			2 00 Dec 2001		489,800 000			4,600 00					
			500,000 00		313,111 30			2,940 61		0 00			2,940 61
WB1M 137993994	512	CANADA BANKERS ACCEP FUTURES											
			2 08 Nov 2001		487,950 000			9,075 00					
			500,000 00		308,399 70			5,735 69		0 00			5,735 69
WB1M 137993994	547	CANADA BANKERS ACCEP FUTURES											
			1 06 Aug 2001		239,575 000			1,050 00					
			250,000 00		156,493 03			685 87		0 00			685 87
WB1M 137993994	551	CANADA BANKERS ACCEP FUTURES											
			1 08 Dec 2001		244,900 000			2,300 00					
			250,000 00		156,425 71			1,469 09		0 00			1,469 09

Realized Gain/Loss - Futures Contracts

Composite
January, 01, 2001 to December 31, 2001

Statement 31

June 30, 2002

STATE STREET
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR										Trd Dis of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls		
											Future Gn/Ls		
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
579		1 09 Nov 2001	244,025 000		238,250 00		Local	238,250 00		5,775 00			
		250,000 00	153,224 29		157,022 24		Base			3,626 15	0 00		3,626 15
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
580		1 09 Nov 2001	244,000 000		238,300 00		Local	238,300 00		5,700 00			
		250,000 00	153,208 59		156,529 26		Base			3,579 05	0 00		3,579 05
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
587		1 08 Aug 2001	239,625 000		238,400 00		Local	238,400 00		1,225 00			
		250,000 00	156,566 42		157,173 07		Base			800 39	0 00		800 39
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
591		2 09 Jul 2001	477,700 000		475,750 00		Local	475,750 00		1,950 00			
		500,000 00	310,456 75		310,035 77		Base			1,267 30	0 00		1,267 30
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
595		1 07 Dec 2001	244,725 000		242,625 00		Local	242,625 00		2,100 00			
		250,000 00	155,697 29		154,656 45		Base			1,336 05	0 00		1,336 05
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
626		1 07 Aug 2001	239,825 000		238,400 00		Local	238,400 00		1,425 00			
		250,000 00	155,599 18		157,173 06		Base			924 54	0 00		924 54
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
634		1 06 Dec 2001	244,925 000		242,850 00		Local	242,850 00		2,075 00			
		250,000 00	155,468 45		154,661 94		Base			1,317 13	0 00		1,317 13
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
637		2 08 Jul 2001	478,100 000		475,875 00		Local	475,875 00		2,225 00			
		500,000 00	309,790 63		308,266 70		Base			1,441 71	0 00		1,441 71
WB1M	137993994	CANADA BANKERS ACCEP FUTURES	MAR02										
652		2 05 Nov 2001	489,100 000		477,600 00		Local	477,600 00		11,500 00			
		500,000 00	306,799 71		311,820 81		Base			7,213 65	0 00		7,213 65

Realized Gain/Loss - Futures Contracts

Composite
January 01 2001 to December 31 2001

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls
WB1M 137993994	684	CANADA BANKERS ACCEP FUTURES	1 08 Dec 2001	244,500 000	155,346 59		MAR02 Local	241,175 00	153,977 46	3,325 00	0 00
			250,000 00				Base			2,112 59	2,112 59
WB1M 137993994	688	CANADA BANKERS ACCEP FUTURES	1 08 Dec 2001	245,075 000	155,376 28		MAR02 Local	242,850 00	154,661 94	2,225 00	0 00
			250,000 00				Base			1,410 64	1,410 64
WB1M 137993994	697	CANADA BANKERS ACCEP FUTURES	1 08 Nov 2001	243,875 000	152,288 72		MAR02 Local	238,400 00	156,718 38	5,475 00	0 00
			250,000 00				Base			3,418 89	3,418 89
WB1M 137993994	701	CANADA BANKERS ACCEP FUTURES	2 08 Nov 2001	489,100 000	307,436 04		MAR02 Local	477,575 00	312,712 77	11,525 00	0 00
			500,000 00				Base			7,244 33	7,244 33
WB1M 137993994	712	CANADA BANKERS ACCEP FUTURES	2 08 Jul 2001	478,200 000	310,640 63		MAR02 Local	475,350 00	309,734 92	2,850 00	0 00
			500,000 00				Base			1,851 38	1,851 38
WB1M 137993994	733	CANADA BANKERS ACCEP FUTURES	2 08 Dec 2001	490,400 000	311,048 95		MAR02 Local	485,700 00	309,323 87	4,700 00	0 00
			500,000 00				Base			2,981 10	2,981 10
WB1M 137993994	764	CANADA BANKERS ACCEP FUTURES	1 07 Nov 2001	245,075 000	153,459 61		MAR02 Local	238,800 00	156,364 57	6,275 00	0 00
			250,000 00				Base			3,929 24	3,929 24
WB1M 137993994	780	CANADA BANKERS ACCEP FUTURES	1 08 Aug 2001	240,025 000	155,567 40		MAR02 Local	238,700 00	157,194 69	1,325 00	0 00
			250,000 00				Base			858 77	858 77
WB1M 137993994	791	CANADA BANKERS ACCEP FUTURES	3 03 Nov 2001	732,375 000	458,020 64		MAR02 Local	715,400 00	466,023 73	16,975 00	0 00
			750,000 00				Base			10,616 01	10,616 01

STATE STREET.
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Visit Date: June 5, 2007

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
137993994 Total									
					22,114,525 00	Local	21,805,775 00	308,750 00	
					14,070,077 34	Base	14,145,513 51	195,028 66	195,028 66
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
08		1 00 Nov 2001	244,750 000			Local	237,000 00	7,750 00	
		250,000 00	153,294 51			Base	154,367 22	4,854 07	4,854 07
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
057		2 080 Jul 2001	476,650 000			Local	473,900 00	2,750 00	
		500,000 00	311,454 55			Base	307,090 15	1,796 92	1,796 92
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
231		1 00 Nov 2001	244,150 000			Local	237,325 00	6,825 00	
		250,000 00	153,437 66			Base	154,851 24	4,289 22	4,289 22
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
304		1 00 Nov 2001	243,650 000			Local	237,475 00	6,175 00	
		250,000 00	153,075 33			Base	155,548 02	3,879 50	3,879 50
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
421		2 00 Nov 2001	487,600 000			Local	475,500 00	12,100 00	
		500,000 00	309,547 99			Base	312,768 62	7,681 57	7,681 57
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
539		1 00 Jun 2001	237,325 000			Local	237,000 00	325 00	
		250,000 00	154,962 55			Base	154,347 20	212 21	212 21
WB1M 137994976 CANADA BANKERS ACCEP FUTURES									
593		1 089 Jul 2001	237,950 000			Local	236,800 00	1,150 00	
		250,000 00	154,643 47			Base	153,497 08	747 38	747 38
137994976 Total									
					2,172,075 00	Local	2,135,000 00	37,075 00	
					1,390,416 06	Base	1,392,469 53	23,460 87	23,460 87

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Composite

January 01, 2000 to December 31, 2001

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Cost	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds					Future Gn/Ls	
Ticker										Future Gn/Ls	Not Base Future Gn/Ls
CANADIAN DOLLAR											
		Total			156,346,310 00	Local		155,499,301 60		847,008 40	
					100,722,942 71	Base		100,599,165 87		544,650 12	544,650 12
EURO CURRENCY											
FRANCE											
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES				MAR01					
642		2 05 Mar 2001	180,400 000			Local		177,680 00		2,720 00	
		200,000 00	163,550 64			Base		157,673 23		2,465 95	2,465 95
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES				MAR01					
722		32 05 Mar 2001	2,895,360 000			Local		2,842,880 00		52,480 00	
		3,200,000 00	2,595,690 24			Base		2,522,771 71		47,048 32	47,048 32
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES				MAR01					
723		5 05 Mar 2001	452,300 000			Local		444,200 00		8,100 00	
		500,000 00	405,486 95			Base		394,183 08		7,261 65	7,261 65
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES				MAR01					
724		70 05 Mar 2001	6,331,500 000			Local		6,232,340 00		99,160 00	
		7,000,000 00	5,676,189 75			Base		5,563,158 45		88,896 94	88,896 94
WB1M	99X021887	FRANCE GOVT BONDS 10YR FUTURES				MAR01					
725		10 05 Mar 2001	904,200 000			Local		896,210 00		7,990 00	
		1,000,000 00	810,615 30			Base		826,754 26		7,163 04	7,163 04
99X021887 Total											
					10,763,760 00	Local		10,593,310 00		170,450 00	
					9,651,532 88	Base		9,464,540 73		152,835 90	152,835 90
WB1M 99X026647 FRANCE GOVT BONDS 10YR FUTURES JUN01											
180		109 02 Jun 2001	9,639,960 000			Local		9,874,470 00		-234,510 00	
		10,900,000 00	8,337,601 41			Base		8,852,976 44		-202,827 71	-202,827 71

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	1 00 Jun 2001	88,390 000	JUN01	Local	-1,800 00	-1,556 82	-1,556 82
181		100,000 00		76,448 51	Base	90,190 00	81,369 42	0 00	
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	4 00 May 2001	352,440 000	JUN01	Local	-9,800 00	-8,737 68	-8,737 68
381		400,000 00		314,235 50	Base	362,240 00	324,748 16	0 00	
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	4 00 May 2001	352,600 000	JUN01	Local	-9,640 00	-8,595 02	-8,595 02
382		400,000 00		314,378 16	Base	362,240 00	324,748 16	0 00	
WB1M	99X026647	FRANCE GOVT BONDS 10YR FUTURES	1 00 Jun 2001	88,470 000	JUN01	Local	-2,090 00	-1,777 34	-1,777 34
660		100,000 00		75,234 89	Base	90,560 00	81,187 04	0 00	
99X026647 Total						10,779,700 00	-257,840 00	-223,494 57	-223,494 57
WB1M	99X032330	FRANCE GOVT BONDS 10YR FUTURES	71 00 Sep 2001	6,419,820 000	SEP01	Local	142,000 00	131,676 60	131,676 60
502		7,100,000 00		5,953,099 09	Base	6,277,820 00	5,429,686 52	0 00	
WB1M	99X032330	FRANCE GOVT BONDS 10YR FUTURES	12 00 Sep 2001	1,083,480 000	SEP01	Local	22,440 00	20,808 61	20,808 61
503		1,200,000 00		1,004,711 00	Base	1,061,040 00	917,693 49	0 00	
WB1M	99X032330	FRANCE GOVT BONDS 10YR FUTURES	41 00 Sep 2001	3,701,480 000	SEP01	Local	64,790 00	60,079 77	60,079 77
504		4,100,000 00		3,432,382 41	Base	3,636,690 00	3,164,946 50	0 00	
99X032330 Total						10,975,550 00	229,230 00	212,564 98	212,564 98

Realized Gain/Loss - Futures Contracts

Statement 31



STATE STREET
Financial Services

Composite

January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds					Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES				DEC01					
247		6 02 Oct 2001	538,740 000			Local		535,760 00		2,980 00	
		600,000 00	496,448 91			Base		496,810 25	0 00	2,748 07	2,746 07
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES				DEC01					
248		8 02 Oct 2001	718,720 000			Local		714,480 00		4,240 00	
		800,000 00	662,303 48			Base		662,537 31	0 00	3,907 16	3,907 16
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES				DEC01					
480		8 03 Dec 2001	718,080 000			Local		716,520 00		2,560 00	
		800,000 00	648,067 20			Base		663,501 70	0 00	2,310 40	2,310 40
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES				DEC01					
529		110 03 Dec 2001	9,908,800 000			Local		9,840,570 00		68,230 00	
		11,000,000 00	8,942,692 00			Base		9,112,280 13	0 00	61,577 57	61,577 57
WB1M	99X038410	FRANCE GOVT BONDS 10YR FUTURES				DEC01					
604		1 02 Nov 2001	92,700 000			Local		89,310 00		3,390 00	
		100,000 00	83,087 01			Base		82,817 16	0 00	3,038 46	3,038 46
99X038410 Total											
			11,977,040 00			Local		11,895,640 00		81,400 00	
			10,832,595 60			Base		11,017,948 55	0 00	73,579 66	73,579 66
FRANCE Total											
			44,467,440 00			Local		44,244,200 00		223,240 00	
			39,992,219 45			Base		39,659,843 01	0 00	215,485 97	215,485 97

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gr/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls		Net Base Future Gr/Ls	
Lot			Notional Pa	Stl Date	Proceeds						
Ticker											
WB1M 99X020848	249	GERMANY FED REP BONDS 5YR FUT	5	02 Mar 2001	531,300 000	523,600 00	7,700 00	7,700 00	0 00		7,203 35
			500,000 00		497,031 15	462,862 40	7,203 35				
WB1M 99X020848	297	GERMANY FED REP BONDS 5YR FUT	59	05 Mar 2001	6,262,850 000	6,179,260 00	83,590 00	83,590 00	0 00		77,555 11
			5,900,000 00		5,818,187 65	5,462,465 84	77,655 11				
WB1M 99X020848	298	GERMANY FED REP BONDS 5YR FUT	3	05 Mar 2001	318,540 000	314,550 00	3,990 00	3,990 00	0 00		3,706 71
			300,000 00		295,923 66	278,062 20	3,706 71				
WB1M 99X020848	299	GERMANY FED REP BONDS 5YR FUT	56	05 Mar 2001	5,946,640 000	5,871,660 00	74,980 00	74,980 00	0 00		69,656 42
			5,600,000 00		5,524,428 56	5,190,547 44	69,656 42				
WB1M 99X020848	301	GERMANY FED REP BONDS 5YR FUT	22	05 Mar 2001	2,336,180 000	2,307,140 00	29,040 00	29,040 00	0 00		26,978 16
			2,200,000 00		2,170,311 22	2,039,511 76	26,978 16				
WB1M 99X020848	334	GERMANY FED REP BONDS 5YR FUT	60	05 Mar 2001	6,370,200 000	6,292,200 00	78,000 00	78,000 00	0 00		72,571 20
			6,000,000 00		5,926,834 08	5,562,304 80	72,571 20				
WB1M 99X020848	335	GERMANY FED REP BONDS 5YR FUT	120	05 Mar 2001	12,744,000 000	12,596,550 00	147,450 00	147,450 00	0 00		137,187 48
			12,000,000 00		11,857,017 61	11,184,688 59	137,187 48				
WB1M 99X020848	336	GERMANY FED REP BONDS 5YR FUT	29	05 Mar 2001	3,081,540 000	3,070,930 00	10,610 00	10,610 00	0 00		9,871 54
			2,900,000 00		2,867,064 82	2,854,123 90	9,871 54				
99X020848	Total				38,016,410 00	37,574,770 00	441,640 00	441,640 00	0 00		410,704 91
					35,354,535 93	33,404,856 85	410,704 91				

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR															
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	
Lot	Ticker	Notional Pa	Stl Date											Net Base Future Gn/Ls	
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01												
294		52 03 Mar 2001	5,335,720 000		5,306,080 00		Local				29,640 00				
		5,200,000 00	4,956,883 88		4,690,574 72		Base				27,535 56		0 00		27,535 56
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01												
295		54 03 Mar 2001	5,541,480 000		5,510,160 00		Local				31,320 00				
		5,400,000 00	5,148,034 92		4,870,981 44		Base				29,096 28		0 00		29,096 28
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01												
331		109 03 Mar 2001	11,181,220 000		11,125,210 00		Local				56,010 00				
		10,900,000 00	10,403,007 10		9,843,579 66		Base				52,111 70		0 00		52,111 70
WB1M	99X021184	GERMANY FED REP BONDS 2YR FTRS	MAR01												
388		105 07 Mar 2001	10,775,100 000		10,756,920 00		Local				18,180 00				
		10,500,000 00	9,991,750 24		9,792,024 19		Base				16,858 32		0 00		16,858 32
99X021184	Total				32,833,520 00		Local				135,150 00				
					30,499,676 14		Base				125,601 86		0 00		125,601 86

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Base Curr Gr/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	1 000,000	01 Jan 2001	108,100,000	99,365.52	108,270.00	-170.00	-156.26	0.00	-156.26		
051							100,756.07						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	1 000,000	01 Jan 2001	108,180,000	99,439.06	108,270.00	-90.00	-82.73	0.00	-82.73		
052							100,756.06						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	1 000,000	01 Jan 2001	108,310,000	100,186.75	108,280.00	30.00	27.75	0.00	27.75		
088							100,765.37						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	2 000,000	01 Jan 2001	216,980,000	200,055.56	216,570.00	410.00	378.02	0.00	378.02		
113							201,540.04						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	1 000,000	01 Jan 2001	108,510,000	100,046.22	108,300.00	210.00	193.62	0.00	193.62		
114							100,783.98						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	2 000,000	01 Jan 2001	217,040,000	200,110.88	216,640.00	400.00	368.80	0.00	368.80		
115							201,605.19						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	2 000,000	01 Jan 2001	217,140,000	201,918.49	216,650.00	490.00	455.66	0.00	455.66		
219							201,614.49						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	3 000,000	01 Feb 2001	327,360,000	305,557.82	325,000.00	2,360.00	2,202.82	0.00	2,202.82		
312							302,444.99						
WB1M	99X021200	GERMANY FED REP BONDS 10YR FTR	142 000,000	01 Mar 2001	15,500,720,000	14,421,869.90	15,476,990.00	23,730.00	22,078.39	0.00	22,078.39		
342							14,595,889.80						

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

Mar 01 Date

Base Currency: USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 99X021200	343	GERMANY FED REP BONDS 10YR FTR	72 03	Mar 2001	7,858,800 000		7,837,270 00	21,530 00			
			7,200,000 00		7,311,827 53		7,272,007 34	20,031 50	0 00		20,031 50
WB1M 99X021200	391	GERMANY FED REP BONDS 10YR FTR	1 07	Feb 2001	109,360 000		108,340 00	1,020 00			
			100,000 00		100,403 42		100,821 21	936 46	0 00		936 46
WB1M 99X021200	391	GERMANY FED REP BONDS 10YR FTR	1 07	Mar 2001	109,180 000		108,720 00	460 00			
			100,000 00		101,242 61		99,794 09	426 56	0 00		426 56
WB1M 99X021200	392	GERMANY FED REP BONDS 10YR FTR	48 07	Mar 2001	5,236,720 000		5,211,850 00	26,870 00			
			4,800,000 00		4,857,865 06		4,736,913 42	24,916 57	0 00		24,916 57
WB1M 99X021200	393	GERMANY FED REP BONDS 10YR FTR	21 07	Mar 2001	2,292,360 000		2,279,520 00	12,840 00			
			2,100,000 00		2,125,705 43		2,071,825 28	11,906 52	0 00		11,906 52
WB1M 99X021200	394	GERMANY FED REP BONDS 10YR FTR	1 07	Mar 2001	109,170 000		108,600 00	570 00			
			100,000 00		101,233 34		98,793 42	528 56	0 00		528 56
WB1M 99X021200	395	GERMANY FED REP BONDS 10YR FTR	27 07	Mar 2001	2,948,130 000		2,947,270 00	860 00			
			2,700,000 00		2,733,800 95		2,729,025 93	797 48	0 00		797 48
99X021200	Total				38,119,940 00		36,028,310 00	91,630 00			
					33,562,628 39		33,514,390 19	85,113 08	0 00		85,113 08
WB1M 99X021721	04	GERMANY FED REP BONDS 10YR FTR	7 03	Apr 2001	753,060 000		762,090 00	-9,030 00			
			700,000 00		677,151 55		707,698 18	-8,119 78	0 00		-8,119 78

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide



Composite
January 01, 2001 to December 31, 2001
View Data

Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Cost				
WB1M 99X021721	05	GERMANY FED REP BONDS 10YR FTR	JUN01						
		5 000 Apr 2001	537,700 000	Local	544,500 00	-6,800 00			
		500,000 00	483,499 84	Base	504,914 85	-6,114 56	0 00		-6,114 56
WB1M 99X021721	06	GERMANY FED REP BONDS 10YR FTR	JUN01						
		3 000 Apr 2001	322,650 000	Local	326,700 00	-4,050 00			
		300,000 00	290,126 88	Base	302,948 91	-3,641 76	0 00		-3,641 76
WB1M 99X021721	07	GERMANY FED REP BONDS 10YR FTR	JUN01						
		1 000 Apr 2001	107,560 000	Local	108,900 00	-1,340 00			
		100,000 00	96,717 95	Base	100,982 97	-1,204 93	0 00		-1,204 93
WB1M 99X021721	08	GERMANY FED REP BONDS 10YR FTR	JUN01						
		3 000 Apr 2001	322,710 000	Local	326,700 00	-3,990 00			
		300,000 00	290,180 83	Base	302,948 91	-3,587 81	0 00		-3,587 81
WB1M 99X021721	09	GERMANY FED REP BONDS 10YR FTR	JUN01						
		2 000 Apr 2001	215,260 000	Local	217,800 00	-2,540 00			
		200,000 00	193,561 79	Base	201,965 94	-2,283 97	0 00		-2,283 97
WB1M 99X021721	010	GERMANY FED REP BONDS 10YR FTR	JUN01						
		4 000 Apr 2001	430,480 000	Local	435,600 00	-5,120 00			
		400,000 00	387,087 62	Base	403,931 88	-4,603 90	0 00		-4,603 90
WB1M 99X021721	011	GERMANY FED REP BONDS 10YR FTR	JUN01						
		4 000 Apr 2001	430,440 000	Local	435,600 00	-5,160 00			
		400,000 00	387 051 65	Base	403,931 88	-4,639 87	0 00		-4,639 87
WB1M 99X021721	012	GERMANY FED REP BONDS 10YR FTR	JUN01						
		6 000 Apr 2001	645,600 000	Local	653,400 00	-7,800 00			
		600,000 00	580,523 52	Base	605,897 82	-7,013 76	0 00		-7,013 76
WB1M 99X021721	049	GERMANY FED REP BONDS 10YR FTR	JUN01						
		5 00 May 2001	533,100 000	Local	546,680 00	-13,580 00			
		500,000 00	469,821 03	Base	491,652 43	-11,968 06	0 00		-11,968 06

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

June 3, 2002

Warrants

January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date					Cost	Future Gn/Ls		
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00	May 2001	426,200 000		JUN01 Local	429,930 00	-3,730 00		
050		400,000 00			375,610 06		Base	386,614 29	-3,287 25	0 00	-3,287 25
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00	May 2001	426,240 000		JUN01 Local	429,690 00	-3,450 00		
051		400,000 00			375,645 31		Base	386,549 13	-3,040 48	0 00	-3,040 48
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00	May 2001	426,280 000		JUN01 Local	429,800 00	-3,520 00		
052		400,000 00			375,680 56		Base	386,648 09	-3,102 18	0 00	-3,102 18
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00	May 2001	319,770 000		JUN01 Local	322,280 00	-2 520 00		
053		300,000 00			281,813 30		Base	289,932 09	-2,220 88	0 00	-2,220 88
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	14 00	May 2001	1,492,400 000		JUN01 Local	1,504,360 00	-11,960 00		
054		1,400,000 00			1,315,252 12		Base	1,353,322 26	-10,540 35	0 00	-10,540 35
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00	May 2001	426,440 000		JUN01 Local	430,210 00	-3,770 00		
055		400,000 00			375,821 57		Base	385,209 74	-3,322 50	0 00	-3,322 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	7 00	Apr 2001	752,010 000		JUN01 Local	762,300 00	-10,290 00		
067		700,000 00			677,711 41		Base	706,880 79	-9,273 35	0 00	-9,273 35
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00	Apr 2001	322,470 000		JUN01 Local	326,700 00	-4,230 00		
068		300,000 00			290,609 96		Base	302,948 91	-3,812 08	0 00	-3,812 08
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00	Apr 2001	322,200 000		JUN01 Local	326,700 00	-4,500 00		
069		300,000 00			280,366 64		Base	302,948 91	-4,055 40	0 00	-4,055 40

Realized Gain/Loss - Futures Contracts

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Solving Institutional Investors' Problems Worldwide



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Composite
January 01, 2001 to December 31, 2001
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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Close Ex Rate	Trd Dte of Orig Trds
Lot			Notional Pa	SU Date	Proceeds			Future Gn/Ls	
Ticker						Cost		Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	4 000	Apr 2001	429,640 000	JUN01	Local	435,610 00	
070		400,000 00			387,191 57	Base		-5,970 00	
								-5,380 16	-5,380 16
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	2 000	Apr 2001	214,940 000	JUN01	Local	217,820 00	
071		200,000 00			193,703 93	Base		-2,880 00	
								-2,595 46	-2,595 46
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	3 000	Apr 2001	322,500 000	JUN01	Local	326,730 00	
072		300,000 00			290,637 00	Base		-4,230 00	
								-3,812 08	-3,812 08
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	3 000	Apr 2001	322,350 000	JUN01	Local	326,730 00	
073		300,000 00			290,501 82	Base		-4,380 00	
								-3,947 26	-3,947 26
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	2 000	Apr 2001	214,880 000	JUN01	Local	217,820 00	
074		200,000 00			193,649 86	Base		-2,940 00	
								-2,649 53	-2,649 53
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	3 000	May 2001	319,950 000	JUN01	Local	322,770 00	
082		300,000 00			280,564 16	Base		-2,820 00	
								-2,472 86	-2,472 86
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	2 000	May 2001	213,080 000	JUN01	Local	215,220 00	
114		200,000 00			184,825 59	Base		-2,140 00	
								-1,856 24	-1,856 24
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	5 000	May 2001	532,750 000	JUN01	Local	538,060 00	
115		500,000 00			462,107 35	Base		-5,310 00	
								-4,605 90	-4,605 90
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	1 000	May 2001	106,570 000	JUN01	Local	107,620 00	
116		100,000 00			92,438 82	Base		-1,050 00	
								-910 77	-910 77

Realized Gain/Loss - Futures Contracts

Statement of



STATE STREET
Investing Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

May Date June 5, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1M 169	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,640 000	JUN01 Local	215,260 00	-2,620 00	-2,251 37	0 00	-2,251 37
		200,000 00		182,721 55	JUN01 Base	192,442 44	-2,251 37			
WB1M 170	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 May 2001	106,340 000	JUN01 Local	107,640 00	-1,300 00	-1,117 09	0 00	-1,117 09
		100,000 00		91,377 96	JUN01 Base	96,230 16	-1,117 09			
WB1M 171	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 May 2001	106,350 000	JUN01 Local	107,640 00	-1,290 00	-1,108 50	0 00	-1,108 50
		100,000 00		91,386 56	JUN01 Base	96,230 16	-1,108 50			
WB1M 172	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00 May 2001	319,080 000	JUN01 Local	322,950 00	-3,870 00	-3,325 49	0 00	-3,325 49
		300,000 00		274,185 44	JUN01 Base	288,717 30	-3,325 49			
WB1M 173	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,620 000	JUN01 Local	215,300 00	-2,680 00	-2,302 92	0 00	-2,302 92
		200,000 00		182,704 37	JUN01 Base	192,478 20	-2,302 92			
WB1M 174	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,540 000	JUN01 Local	215,320 00	-2,780 00	-2,388 85	0 00	-2,388 85
		200,000 00		182,635 62	JUN01 Base	192,486 08	-2,388 85			
WB1M 219	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,180 000	JUN01 Local	215,340 00	-3,160 00	-2,720 13	0 00	-2,720 13
		200,000 00		182,644 54	JUN01 Base	192,513 96	-2,720 13			
WB1M 220	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00 May 2001	424,000 000	JUN01 Local	430,810 00	-6,810 00	-5,862 04	0 00	-5,862 04
		400,000 00		364,979 20	JUN01 Base	385,144 14	-5,862 04			
WB1M 221	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,160 000	JUN01 Local	215,420 00	-3,260 00	-2,806 21	0 00	-2,806 21
		200,000 00		182,627 33	JUN01 Base	192,585 48	-2,806 21			

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gnl/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gnl/Ls	Future Gnl/Ls		Net Base Future Gnl/Ls	
Lot	Ticker	Notional Pa	SI Date	Proceeds							
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
222		2 08 May 2001	212,100 000	Local	215,420 00		-3,320 00				
		200,000 00	182,575 68	Base	192,585 48		-2,857 86		0 00		-2,857 86
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
223		2 08 May 2001	212,200 000	Local	215,430 00		-3,230 00				
		200,000 00	182,661 76	Base	192,594 42		-2,780 39		0 00		-2,780 39
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
224		2 08 May 2001	212,280 000	Local	215,460 00		-3,180 00				
		200,000 00	182,730 62	Base	192,621 24		-2,737 34		0 00		-2,737 34
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
225		2 08 May 2001	212,300 000	Local	215,480 00		-3,180 00				
		200,000 00	182,747 84	Base	192,639 12		-2,737 34		0 00		-2,737 34
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
226		2 08 May 2001	212,340 000	Local	214,720 00		-2,380 00				
		200,000 00	182,782 27	Base	190,649 89		-2,048 70		0 00		-2,048 70
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
227		3 08 May 2001	318,060 000	Local	322,140 00		-4,080 00				
		300,000 00	273,786 05	Base	286,028 10		-3,512 06		0 00		-3,512 06
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
254		3 08 Mar 2001	329,010 000	Local	326,700 00		2,310 00				
		300,000 00	290,713 24	Base	303,961 68		2,041 12		0 00		2,041 12
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
294		7 08 Mar 2001	766,220 000	Local	762,300 00		3,920 00				
		700,000 00	678,181 32	Base	709,243 92		3,469 59		0 00		3,469 59
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
310		5 08 Apr 2001	533,500 000	Local	544,550 00		-11,050 00				
		500,000 00	475,455 20	Base	504,961 21		-9,847 76		0 00		-9,847 76

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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Valid Date

June 5, 2002



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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Std Date					Future Gn/Ls					
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
311		12 000 Apr 2001	1,280,520 000	Local		1,307,080 00		-26,560 00					
		1,200,000 00	1,141,199 42	Base		1,212,055 28		-23,670 27		0 00		-23,670 27	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
312		13 000 Apr 2001	1,387,360 000	Local		1,416,090 00		-28,730 00					
		1,300,000 00	1,236,415 23	Base		1,313,140 26		-25,604 18		0 00		-25,604 18	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
313		7 000 Apr 2001	747,110 000	Local		762,660 00		-15,550 00					
		700,000 00	665,824 43	Base		706,156 55		-13,858 16		0 00		-13,858 16	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
314		14 000 Apr 2001	1,494,360 000	Local		1,527,390 00		-33,030 00					
		1,400,000 00	1,331,773 63	Base		1,401,533 06		-29,436 33		0 00		-29,436 33	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
315		5 000 Apr 2001	533,750 000	Local		546,440 00		-12,690 00					
		500,000 00	475,678 00	Base		497,770 77		-11,309 34		0 00		-11,309 34	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
330		4 000 May 2001	423,040 000	Local		429,720 00		-6,680 00					
		400,000 00	362,460 67	Base		383,609 62		-5,723 43		0 00		-5,723 43	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
331		4 000 May 2001	422,960 000	Local		430,100 00		-7,140 00					
		400,000 00	362,392 13	Base		383,219 10		-6,117 55		0 00		-6,117 55	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
332		4 000 May 2001	422,840 000	Local		430,160 00		-7,320 00					
		400,000 00	362,289 31	Base		383,272 57		-6,271 78		0 00		-6,271 78	
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
332		2 000 Apr 2001	218,840 000	Local		217,800 00		1,040 00					
		200,000 00	194,001 66	Base		202,641 12		921 96		0 00		921 96	

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Close Ex. Rate	Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls	Base Curr Gn/Ls	
										Net Base Future Gn/Ls	
WB1M 333	99X021721	GERMANY FED REP BONDS 10YR FTR	4 08 May 2001	422,800 000	JUN01 Local	430,190 00			-7,390 00		
		400,000 00		362,255 04	JUN01 Base	383,299 30			-6,331 75	0 00	
										-6,331 75	
WB1M 333	99X021721	GERMANY FED REP BONDS 10YR FTR	2 08 Apr 2001	218,860 000	JUN01 Local	217,800 00			1,060 00		
		200,000 00		194,019 39	JUN01 Base	202,641 12			939 69	0 00	
										939 69	
WB1M 334	99X021721	GERMANY FED REP BONDS 10YR FTR	2 08 Apr 2001	218,820 000	JUN01 Local	217,800 00			1,020 00		
		200,000 00		193,983 93	JUN01 Base	202,641 12			904 23	0 00	
										904 23	
WB1M 335	99X021721	GERMANY FED REP BONDS 10YR FTR	2 08 Apr 2001	218,680 000	JUN01 Local	217,800 00			880 00		
		200,000 00		193,859 82	JUN01 Base	202,641 12			780 12	0 00	
										780 12	
WB1M 369	99X021721	GERMANY FED REP BONDS 10YR FTR	2 08 May 2001	211,760 000	JUN01 Local	215,100 00			-3,340 00		
		200,000 00		181,435 97	JUN01 Base	191,654 10			-2,861 71	0 00	
										-2,861 71	
WB1M 370	99X021721	GERMANY FED REP BONDS 10YR FTR	2 08 May 2001	211,720 000	JUN01 Local	215,150 00			-3,430 00		
		200,000 00		181,401 70	JUN01 Base	191,698 65			-2,938 82	0 00	
										-2,938 82	
WB1M 375	99X021721	GERMANY FED REP BONDS 10YR FTR	7 08 Apr 2001	764,540 000	JUN01 Local	762,300 00			2,240 00		
		700,000 00		689,767 99	JUN01 Base	709,243 92			2,020 93	0 00	
										2,020 93	
WB1M 376	99X021721	GERMANY FED REP BONDS 10YR FTR	3 08 Apr 2001	327,810 000	JUN01 Local	326,700 00			1,110 00		
		300,000 00		295,750 18	JUN01 Base	303,961 68			1,001 44	0 00	
										1,001 44	
WB1M 377	99X021721	GERMANY FED REP BONDS 10YR FTR	9 08 Apr 2001	983,340 000	JUN01 Local	980,100 00			3,240 00		
		900,000 00		887,169 35	JUN01 Base	911,885 04			2,923 13	0 00	
										2,923 13	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date								
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
378		2 08 Apr 2001	218,500 000	Local		217,800 00		700 00			
		200,000 00	187,130 70	Base		202,641 12		631 54		0 00	631 54
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
387		7 08 May 2001	748,580 000	Local		766,100 00		-17,520 00			
		700,000 00	667,433 93	Base		694,469 66		-15,620 83		0 00	-15,620 83
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
388		8 08 May 2001	854,880 000	Local		878,120 00		-23,240 00			
		800,000 00	762,211 01	Base		787,234 58		-20,720 79		0 00	-20,720 79
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
389		4 08 May 2001	427,360 000	Local		439,160 00		-11,800 00			
		400,000 00	381,034 18	Base		393,706 94		-10,520 88		0 00	-10,520 88
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
390		3 08 May 2001	320,790 000	Local		328,500 00		-7,710 00			
		300,000 00	286,016 36	Base		297,818 10		-6,874 24		0 00	-6,874 24
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
391		6 08 May 2001	641,400 000	Local		657,300 00		-15,900 00			
		600,000 00	571,872 24	Base		594,799 20		-14,176 44		0 00	-14,176 44
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
392		7 08 May 2001	748,090 000	Local		768,600 00		-20,510 00			
		700,000 00	666,997 04	Base		689,049 90		-18,286 72		0 00	-18,286 72
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
398		2 08 May 2001	211,980 000	Local		215,210 00		-3,230 00			
		200,000 00	181,073 32	Base		191,752 11		-2,759 06		0 00	-2,759 06
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01								
399		2 08 May 2001	211,920 000	Local		215,220 00		-3,300 00			
		200,000 00	181,022 06	Base		191,761 03		-2,818 86		0 00	-2,818 86

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Base Currency USD - US DOLLAR										
Fund		Asset ID		Security Name		Security Description			Trd Dts of Orig Trds	
Lot	Ticker	Contracts	Trd Date	Notional	Notional	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
		Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls				
WB1M 400	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		2 08	May 2001	211,800 000	Local		-3,430 00			
		200,000 00		180,919 56	Base		-2,929 90	0 00		-2,929 90
WB1M 401	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		4 08	May 2001	424,000 000	Local		-6,480 00			
		400,000 00		362,180 80	Base		-5,535 22	0 00		-5,535 22
WB1M 402	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		3 08	May 2001	317,730 000	Local		-5,150 00			
		300,000 00		271,404 97	Base		-4,399 13	0 00		-4,399 13
WB1M 419	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		1 03	Mar 2001	109,280 000	Local		380 00			
		100,000 00		101,903 60	Base		354 35	0 00		354 35
WB1M 420	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		2 03	Apr 2001	218,360 000	Local		560 00			
		200,000 00		196,545 84	Base		504 06	0 00		504 06
WB1M 420	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		1 03	Mar 2001	109,310 000	Local		410 00			
		100,000 00		101,931 58	Base		382 33	0 00		382 33
WB1M 421	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		1 03	Mar 2001	109,270 000	Local		370 00			
		100,000 00		101,894 28	Base		345 03	0 00		345 03
WB1M 421	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		1 03	Apr 2001	109,130 000	Local		230 00			
		100,000 00		98,227 91	Base		207 02	0 00		207 02
WB1M 422	99X021721	GERMANY FED REP BONDS 10YR FTR			JUN01					
		1 03	Apr 2001	109,140 000	Local		240 00			
		100,000 00		98,236 91	Base		216 02	0 00		216 02

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Sit Date										
WB1M 99X021721 423	GERMANY FED REP BONDS 10YR FTR	3 00 Apr 2001	327,450 000	JUN01 Local	326,700 00			750 00					
		300,000 00	294,737 75	Base	303,961 68			675 08		0 00		675 08	
WB1M 99X021721 444	GERMANY FED REP BONDS 10YR FTR	1 00 Mar 2001	109,250 000	JUN01 Local	108,900 00			350 00					
		100,000 00	101,384 00	Base	101,320 56			324 80		0 00		324 80	
WB1M 99X021721 445	GERMANY FED REP BONDS 10YR FTR	1 00 Mar 2001	109,270 000	JUN01 Local	108,900 00			370 00					
		100,000 00	101,402 56	Base	101,320 56			343 36		0 00		343 36	
WB1M 99X021721 446	GERMANY FED REP BONDS 10YR FTR	1 00 Mar 2001	109,280 000	JUN01 Local	108,900 00			380 00					
		100,000 00	101,411 84	Base	101,320 56			352 64		0 00		352 64	
WB1M 99X021721 447	GERMANY FED REP BONDS 10YR FTR	1 00 Mar 2001	109,290 000	JUN01 Local	108,900 00			390 00					
		100,000 00	101,421 12	Base	101,320 56			361 92		0 00		361 92	
WB1M 99X021721 448	GERMANY FED REP BONDS 10YR FTR	2 00 Mar 2001	218,480 000	JUN01 Local	217,800 00			680 00					
		200,000 00	202,749 44	Base	202,641 12			631 04		0 00		631 04	
WB1M 99X021721 458	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,360 000	JUN01 Local	215,260 00			-2,900 00					
		200,000 00	182,056 23	Base	191,796 67			-2,486 17		0 00		-2,486 17	
WB1M 99X021721 459	GERMANY FED REP BONDS 10YR FTR	1 00 May 2001	106,190 000	JUN01 Local	107,630 00			-1,440 00					
		100,000 00	91,036 69	Base	95,898 33			-1,234 51		0 00		-1,234 51	
WB1M 99X021721 460	GERMANY FED REP BONDS 10YR FTR	2 00 May 2001	212,340 000	JUN01 Local	215,300 00			-2,960 00					
		200,000 00	182,039 08	Base	191,832 30			-2,537 61		0 00		-2,537 61	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gr/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls		Net Base Future Gr/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 475	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 Mar 2001	218,700 000	JUN01 Local	217,800 00	900 00				
		200,000 00		201,488 31	Base	202,641 12	829 17	0 00			829 17
WB1M 528	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 Apr 2001	109,140 000	JUN01 Local	108,900 00	240 00				
		100,000 00		96,305 14	Base	101,320 56	211 78	0 00			211 78
WB1M 529	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00 Apr 2001	436,520 000	JUN01 Local	435,600 00	920 00				
		400,000 00		385,185 25	Base	405,282 24	811 81	0 00			811 81
WB1M 530	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 Apr 2001	218,240 000	JUN01 Local	217,800 00	440 00				
		200,000 00		192,574 98	Base	202,641 12	388 26	0 00			388 26
WB1M 562	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 Apr 2001	216,760 000	JUN01 Local	217,800 00	-1,040 00				
		200,000 00		192,851 37	Base	202,641 12	-925 29	0 00			-925 29
WB1M 563	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 Apr 2001	108,260 000	JUN01 Local	108,900 00	-640 00				
		100,000 00		86,318 92	Base	101,320 56	-569 41	0 00			-569 41
WB1M 564	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00 Apr 2001	325,110 000	JUN01 Local	326,700 00	-1,590 00				
		300,000 00		289,250 37	Base	303,961 68	-1,414 62	0 00			-1,414 62
WB1M 565	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 Apr 2001	108,270 000	JUN01 Local	108,900 00	-630 00				
		100,000 00		96,327 82	Base	101,320 56	-560 51	0 00			-560 51
WB1M 618	99X021721	GERMANY FED REP BONDS 10YR FTR	5 00 Apr 2001	541,700 000	JUN01 Local	544,500 00	-2,800 00				
		500,000 00		480,217 05	Base	506,602 80	-2,482 20	0 00			-2,482 20

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Base Currency USD - US DOLLAR										Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Lot	Ticker	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
					Notional Pa	Stl Date									
WB1M	99X021721	619		GERMANY FED REP BONDS 10YR FTR	2 002	Apr 2001	216,580 000	Local	217,800 00		-1,220 00				
							200,000 00	Base	202,641 12		-1,081 53	0 00	-1,081 53		
WB1M	99X021721	620		GERMANY FED REP BONDS 10YR FTR	4 002	Apr 2001	433,200 000	Local	435,600 00		-2,400 00				
							400,000 00	Base	405,282 24		-2,127 60	0 00	-2,127 60		
WB1M	99X021721	621		GERMANY FED REP BONDS 10YR FTR	4 002	Apr 2001	433,240 000	Local	435,600 00		-2,360 00				
							400,000 00	Base	405,282 24		-2,092 14	0 00	-2,092 14		
WB1M	99X021721	622		GERMANY FED REP BONDS 10YR FTR	9 002	Apr 2001	974,880 000	Local	980,100 00		-5,220 00				
							900,000 00	Base	911,885 04		-4,627 53	0 00	-4,627 53		
WB1M	99X021721	623		GERMANY FED REP BONDS 10YR FTR	4 002	Jun 2001	426,800 000	Local	429,910 00		-3,110 00				
							400,000 00	Base	383,178 71		-2,636 04	0 00	-2,636 04		
WB1M	99X021721	623		GERMANY FED REP BONDS 10YR FTR	1 002	Apr 2001	108,390 000	Local	108,900 00		-510 00				
							100,000 00	Base	101,320 56		-452 12	0 00	-452 12		
WB1M	99X021721	624		GERMANY FED REP BONDS 10YR FTR	6 002	Jun 2001	640,140 000	Local	645,020 00		-4,880 00				
							600,000 00	Base	569,379 52		-4,136 29	0 00	-4,136 29		
WB1M	99X021721	624		GERMANY FED REP BONDS 10YR FTR	3 002	Apr 2001	325,110 000	Local	326,700 00		-1,590 00				
							300,000 00	Base	303,961 68		-1,409 54	0 00	-1,409 54		
WB1M	99X021721	667		GERMANY FED REP BONDS 10YR FTR	84 005	Jun 2001	8,997,240 000	Local	8,949,000 00		48,240 00				
							8,400,000 00	Base	7,675,174 72		41,023 30	0 00	41,023 30		

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Base Curr Gr/Ls	Trd Dts of Orig Trds	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
672		3 00 May 2001	321,030 000	Local		329,230 00		-8,200 00					
		300,000 00	280,901 25	Base		295,878 25		-7,175 00		0 00			-7,175 00
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
673		2 00 May 2001	214,440 000	Local		219,260 00		-4,820 00					
		200,000 00	187,635 00	Base		198,013 71		-4,217 50		0 00			-4,217 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
674		1 00 May 2001	107,210 000	Local		109,630 00		-2,420 00					
		100,000 00	93,808 75	Base		99,006 85		-2,117 50		0 00			-2,117 50
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
680		2 00 Apr 2001	215,760 000	Local		217,800 00		-2,040 00					
		200,000 00	190,321 90	Base		202,641 12		-1,799 48		0 00			-1,799 48
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
681		12 00 Apr 2001	1,295,520 000	Local		1,306,800 00		-11,280 00					
		1,200,000 00	1,142,778 19	Base		1,215,846 72		-9,950 09		0 00			-9,950 09
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
682		2 00 Apr 2001	215,900 000	Local		217,800 00		-1,900 00					
		200,000 00	190,445 39	Base		202,641 12		-1,675 99		0 00			-1,675 99
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
683		2 00 Apr 2001	215,880 000	Local		217,800 00		-1,920 00					
		200,000 00	190,427 75	Base		202,641 12		-1,693 63		0 00			-1,693 63
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
684		5 00 Apr 2001	539,650 000	Local		544,500 00		-4,850 00					
		500,000 00	476,025 27	Base		506,602 80		-4,278 19		0 00			-4,278 19
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR	JUN01										
685		8 00 Apr 2001	863,120 000	Local		871,200 00		-8,080 00					
		800,000 00	761,358 15	Base		810,564 48		-7,127 37		0 00			-7,127 37

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							
Lot			Notional Pa	Stl Date									
Ticker													
WB1M 686	99X021721	GERMANY FED REP BONDS 10YR FTR	6 007	Apr 2001	647,820 000	571,442 02	JUN01 Local Base	653,400 00 607,923 36	-5,580 00 -4,922 12	0 00		-4,922 12	
WB1M 687	99X021721	GERMANY FED REP BONDS 10YR FTR	3 007	Apr 2001	324,330 000	286,091 49	JUN01 Local Base	326,700 00 303,961 68	-2,370 00 -2,090 58	0 00		-2,090 58	
WB1M 688	99X021721	GERMANY FED REP BONDS 10YR FTR	5 007	Apr 2001	539,500 000	475,892 95	JUN01 Local Base	544,500 00 506,602 80	-5,000 00 -4,410 50	0 00		-4,410 50	
WB1M 689	99X021721	GERMANY FED REP BONDS 10YR FTR	2 007	Apr 2001	216,160 000	190,674 74	JUN01 Local Base	217,800 00 202,641 12	-1,640 00 -1,446 64	0 00		-1,446 64	
WB1M 690	99X021721	GERMANY FED REP BONDS 10YR FTR	3 007	Apr 2001	324,300 000	288,065 03	JUN01 Local Base	326,700 00 303,961 68	-2,400 00 -2,117 04	0 00		-2,117 04	
WB1M 691	99X021721	GERMANY FED REP BONDS 10YR FTR	4 007	Apr 2001	432,280 000	381,314 19	JUN01 Local Base	435,600 00 405,282 24	-3,320 00 -2,928 57	0 00		-2,928 57	
WB1M 692	99X021721	GERMANY FED REP BONDS 10YR FTR	4 007	Apr 2001	432,360 000	381,384 76	JUN01 Local Base	435,600 00 405,282 24	-3,240 00 -2,858 00	0 00		-2,858 00	
WB1M 713	99X021721	GERMANY FED REP BONDS 10YR FTR	3 006	May 2001	319,380 000	280,543 39	JUN01 Local Base	328,920 00 297,047 66	-9,540 00 -8,379 94	0 00		-8,379 94	
WB1M 714	99X021721	GERMANY FED REP BONDS 10YR FTR	3 006	May 2001	319,110 000	280,306 22	JUN01 Local Base	328,940 00 296,078 86	-9,830 00 -8,634 67	0 00		-8,634 67	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date	Proceeds							
WB1M 715	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00 May 2001	319,050 000	JUN01 Local	328,890 00	-9,840 00	-9,840 00	0 00	-8,643 46	
			300,000 00	280,253 52	Base	295,540 55	-8,643 46				
WB1M 716	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 May 2001	106,400 000	JUN01 Local	109,910 00	-3,510 00	-3,510 00	0 00	-3,083 18	
			100,000 00	93,461 76	Base	97,501 16	-3,083 18				
WB1M 717	99X021721	GERMANY FED REP BONDS 10YR FTR	4 00 May 2001	425,640 000	JUN01 Local	440,550 00	-14,910 00	-14,910 00	0 00	-13,096 94	
			400,000 00	373,882 18	Base	392,465 31	-13,096 94				
WB1M 718	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00 May 2001	319,260 000	JUN01 Local	330,780 00	-11,520 00	-11,520 00	0 00	-10,119 17	
			300,000 00	280,437 98	Base	295,088 84	-10,119 17				
WB1M 719	99X021721	GERMANY FED REP BONDS 10YR FTR	3 00 May 2001	319,170 000	JUN01 Local	330,480 00	-11,310 00	-11,310 00	0 00	-9,934 70	
			300,000 00	280,358 93	Base	295,239 37	-9,934 70				
WB1M 738	99X021721	GERMANY FED REP BONDS 10YR FTR	5 00 Apr 2001	536,550 000	JUN01 Local	544,500 00	-7,950 00	-7,950 00	0 00	-6,938 76	
			500,000 00	468,300 84	Base	506,602 80	-6,938 76				
WB1M 739	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 Apr 2001	107,460 000	JUN01 Local	108,900 00	-1,440 00	-1,440 00	0 00	-1,256 83	
			100,000 00	93,791 09	Base	101,320 56	-1,256 83				
WB1M 740	99X021721	GERMANY FED REP BONDS 10YR FTR	1 00 Apr 2001	107,450 000	JUN01 Local	108,900 00	-1,450 00	-1,450 00	0 00	-1,265 56	
			100,000 00	93,782 36	Base	101,320 56	-1,265 56				
WB1M 741	99X021721	GERMANY FED REP BONDS 10YR FTR	2 00 Apr 2001	214,780 000	JUN01 Local	217,800 00	-3,020 00	-3,020 00	0 00	-2,635 86	
			200,000 00	187,459 98	Base	202,641 12	-2,635 86				

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Base Currency USD - US DOLLAR										Security Description		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
Lot	Ticker	Notional	Pa	Stl	Date										
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
742		6 00B Apr 2001	644,280 000				Local	653,400 00	-9,120 00						
		600,000 00					Base	607,923 36	-7,959 94	0 00		-7,959 94			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
743		2 00B Apr 2001	214,700 000				Local	217,800 00	-3,100 00						
		200,000 00					Base	202,641 12	-2,705 68	0 00		-2,705 68			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
744		3 00B Apr 2001	322,020 000				Local	326,700 00	-4,680 00						
		300,000 00					Base	303,961 68	-4,084 70	0 00		-4,084 70			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
745		5 00B Apr 2001	536,600 000				Local	544,500 00	-7,900 00						
		500,000 00					Base	506,602 80	-6,895 12	0 00		-6,895 12			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
746		6 00B Apr 2001	643,800 000				Local	653,400 00	-9,600 00						
		600,000 00					Base	607,923 36	-8,378 88	0 00		-8,378 88			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
747		3 00B Apr 2001	321,840 000				Local	326,700 00	-4,860 00						
		300,000 00					Base	303,961 68	-4,241 81	0 00		-4,241 81			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
748		1 00B Apr 2001	107,470 000				Local	108,900 00	-1,430 00						
		100,000 00					Base	101,320 56	-1,248 10	0 00		-1,248 10			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
749		4 00B Apr 2001	430,600 000				Local	435,600 00	-5,000 00						
		400,000 00					Base	405,282 24	-4,364 00	0 00		-4,364 00			
WB1M	99X021721	GERMANY FED REP BONDS 10YR FTR					JUN01								
750		7 00B Apr 2001	751,310 000				Local	762,300 00	-10,990 00						
		700,000 00					Base	709,243 93	-9,592 07	0 00		-9,592 07			

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1M 99X021721	751	GERMANY FED REP BONDS 10YR FTR	3 08 Apr 2001	322,500 000	JUN01 Local	326,700 00	-4,200 00	-3,665 76	0 00	-3,665 76
		300,000 00		281,478 00	Base	303,961 68				
WB1M 99X021721	752	GERMANY FED REP BONDS 10YR FTR	3 08 Apr 2001	322,650 000	JUN01 Local	326,700 00	-4,050 00	-3,534 84	0 00	-3,534 84
		300,000 00		281,608 92	Base	303,961 68				
WB1M 99X021721	753	GERMANY FED REP BONDS 10YR FTR	1 08 Apr 2001	107,560 000	JUN01 Local	108,900 00	-1,340 00	-1,169 55	0 00	-1,169 55
		100,000 00		93,878 37	Base	101,320 56				
WB1M 99X021721	754	GERMANY FED REP BONDS 10YR FTR	5 08 Apr 2001	537,450 000	JUN01 Local	544,420 00	-6,970 00	-6,083 41	0 00	-6,083 41
		500,000 00		469,086 36	Base	506,528 38				
WB1M 99X021721	786	GERMANY FED REP BONDS 10YR FTR	3 08 May 2001	319,920 000	JUN01 Local	330,060 00	-10,140 00	-8,966 81	0 00	-8,966 81
		300,000 00		282,905 26	Base	296,030 54				
WB1M 99X021721	787	GERMANY FED REP BONDS 10YR FTR	3 08 May 2001	319,590 000	JUN01 Local	329,820 00	-10,230 00	-9,046 39	0 00	-9,046 39
		300,000 00		282,613 44	Base	296,475 19				
WB1M 99X021721	788	GERMANY FED REP BONDS 10YR FTR	3 08 May 2001	319,470 000	JUN01 Local	329,990 00	-10,520 00	-9,302 83	0 00	-9,302 83
		300,000 00		282,507 32	Base	295,516 31				
99X021721	Total			66,099,240 00	Local	66,786,090 00	-686,850 00	-606,447 12	0 00	-606,447 12
				58,069,965 15	Base	60,672,913 25				
WB1M 99X023297	622	GERMANY FED REP BONDS 5YR FTRS	27 08 Jun 2001	2,852,010 000	JUN01 Local	2,862,540 00	-10,530 00	-8,925 23	0 00	-8,925 23
		2,700,000 00		2,417,363 68	Base	2,659,299 66				

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex. Rate
Lot			Notional						Future G/Ls
Ticker		Notional Pa	Stl Date					Base Curr G/Ls	Trd Dis of Orig Trds
									Net Base Future G/Ls
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
666		110 005 Jun 2001 11,658,900 000	Local		11,663,880 00				
		11,000,000 00	9,914,728 56	Base	10,838,584 65			0 00	-4,234 99
WB1Q	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
666		5 80 May 2001 529,350 000	Local		530,400 00				
		500,000 00	466,674 96	Base	469,748 85			0 00	-925 68
WB1Q	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
667		8 80 May 2001 846,880 000	Local		848,640 00				
		800,000 00	746,609 41	Base	751,598 16			0 00	-1,551 62
WB1Q	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
668		3 80 May 2001 317,700 000	Local		318,240 00				
		300,000 00	280,084 32	Base	281,849 31			0 00	-476 06
WB1Q	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
669		8 80 May 2001 846,800 000	Local		848,640 00				
		800,000 00	746,538 88	Base	751,598 15			0 00	-1,622 14
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
711		117 005 Jun 2001 12,376,260 000	Local		12,407,310 00				
		11,700,000 00	10,488,880 36	Base	11,543,761 24			0 00	-26,314 88
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
712		13 005 Jun 2001 1,374,230 000	Local		1,378,520 00				
		1,300,000 00	1,164,659 93	Base	1,282,575 01			0 00	-3,635 78
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
713		19 005 Jun 2001 2,008,680 000	Local		2,014,760 00				
		1,900,000 00	1,702,356 30	Base	1,874,532 70			0 00	-5,152 80
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS	JUN01						
714		27 005 Jun 2001 2,855,250 000	Local		2,863,080 00				
		2,700,000 00	2,419,824 38	Base	2,663,809 63			0 00	-6,635 93

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Serving Institutional Investors Worldwide



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Base Currency USD - US DOLLAR				Security Description		National		Close Ex. Rate		Base Curr Gnl's		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gnl's	Future Gnl's			Net Base	Future Gnl's
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS			JUN01								
715		30 000 Jun 2001	3,178,200 000		Local		3,178,640 00	-440 00					
		3,000,000 00	2,693,524 50		Base		2,900,733 85	-372 90		0 00		-372 90	
WB1M	99X023297	GERMANY FED REP BONDS 5YR FTRS			JUN01								
716		15 000 Jun 2001	1,586,550 000		Local		1,574,590 00	11,960 00					
		1,500,000 00	1,344,601 13		Base		1,403,904 44	10,136 10		0 00		10,136 10	
	99X023297	Total					40,489,240 00	-58,430 00					
							37,421,975 65	-49,711 91		0 00		-49,711 91	
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS			JUN01								
621		33 000 Jun 2001	3,395,700 000		Local		3,392,070 00	3,630 00					
		3,300,000 00	2,878,195 33		Base		3,151,233 03	3,076 79		0 00		3,076 79	
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS			JUN01								
663		55 000 Jun 2001	5,661,700 000		Local		5,653,090 00	8,610 00					
		5,500,000 00	4,814,709 68		Base		5,256,900 73	7,321 94		0 00		7,321 94	
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS			JUN01								
664		96 000 Jun 2001	9,878,400 000		Local		9,868,260 00	10,140 00					
		9,600,000 00	8,400,591 36		Base		9,174,096 62	8,623 05		0 00		8,623 05	
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS			JUN01								
708		53 000 Jun 2001	5,453,700 000		Local		5,450,940 00	2,760 00					
		5,300,000 00	4,622,010 75		Base		5,054,656 66	2,339 10		0 00		2,339 10	
WB1M	99X023834	GERMANY FED REP BDS 2YR FTRS			JUN01								
709		69 000 Jun 2001	7,100,790 000		Local		7,088,250 00	12,540 00					
		6,900,000 00	6,017,919 53		Base		6,438,410 11	10,627 65		0 00		10,627 65	
	99X023834	Total					31,452,610 00	37,680 00					
							29,075,297 15	31,988 53		0 00		31,988 53	

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Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date					Base Curr Gn/Ls	Trd Dts of Orig Trds
								Net Base Future Gn/Ls	
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
01		3 003 Jul 2001	319,320 000	Local	319,500 00			-180 00	
		300,000 00	270,368 24	Base	272,054 25			-152 41	-152 41
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
02		4 003 Jul 2001	425,800 000	Local	426,020 00			-220 00	
		400,000 00	360,524 86	Base	362,756 03			-186 27	-186 27
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
03		3 003 Jul 2001	319,410 000	Local	319,550 00			-140 00	
		300,000 00	270,444 45	Base	272,096 83			-118 54	-118 54
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
04		9 003 Jul 2001	957,150 000	Local	960,630 00			-3,480 00	
		900,000 00	810,418 91	Base	822,555 61			-2,946 52	-2,946 52
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
05		6 003 Jul 2001	638,400 000	Local	641,940 00			-3,540 00	
		600,000 00	540,533 28	Base	553,480 67			-2,997 32	-2,997 32
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
08		11 003 Jun 2001	1,171,720 000	Local	1,177,220 00			-5,500 00	
		1,100,000 00	988,931 68	Base	1,001,107 89			-4,642 00	-4,642 00
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
09		2 003 Jun 2001	213,000 000	Local	214,040 00			-1,040 00	
		200,000 00	179,772 00	Base	182,019 62			-877 76	-877 76
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
010		4 003 Jun 2001	426,160 000	Local	428,080 00			-1,920 00	
		400,000 00	359,679 04	Base	364,039 23			-1,620 48	-1,620 48
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
011		6 003 Jun 2001	639,180 000	Local	642,120 00			-2,940 00	
		600,000 00	539,467 92	Base	546,058 85			-2,481 36	-2,481 36

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Grn/Ls	Base Curr Grn/Ls	Net Base Future Grn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds		Cost			
WB1M 99X030441	117	GERMANY FED REP BONDS 10YR FTR	SEP01						
		4 08 Aug 2001	435,600 000	Local	428,800 00	6,800 00			
		400,000 00	396,526 68	Base	367,696 00	6,190 04	0 00	0 00	6,190 04
WB1M 99X030441	137	GERMANY FED REP BONDS 10YR FTR	SEP01						
		1 00 Aug 2001	108,290 000	Local	107,060 00	1,230 00			
		100,000 00	95,446 81	Base	92,307 13	1,084 12	0 00	0 00	1,084 12
WB1M 99X030441	138	GERMANY FED REP BONDS 10YR FTR	SEP01						
		1 00 Aug 2001	108,280 000	Local	107,070 00	1,210 00			
		100,000 00	95,437 99	Base	92,315 75	1,066 49	0 00	0 00	1,066 49
WB1M 99X030441	139	GERMANY FED REP BONDS 10YR FTR	SEP01						
		2 00 Aug 2001	216,360 000	Local	214,140 00	2,220 00			
		200,000 00	190,699 70	Base	184,631 51	1,956 71	0 00	0 00	1,956 71
WB1M 99X030441	198	GERMANY FED REP BONDS 10YR FTR	SEP01						
		14 02 Aug 2001	1,512,980 000	Local	1,498,980 00	14,000 00			
		1,400,000 00	1,337,020 43	Base	1,292,420 56	12,371 80	0 00	0 00	12,371 80
WB1M 99X030441	199	GERMANY FED REP BONDS 10YR FTR	SEP01						
		9 02 Aug 2001	972,090 000	Local	963,860 00	8,230 00			
		900,000 00	859,035 93	Base	831,040 09	7,272 86	0 00	0 00	7,272 86
WB1M 99X030441	200	GERMANY FED REP BONDS 10YR FTR	SEP01						
		4 02 Aug 2001	432,120 000	Local	428,440 00	3,680 00			
		400,000 00	381,864 44	Base	369,400 97	3,252 02	0 00	0 00	3,252 02
WB1M 99X030441	217	GERMANY FED REP BONDS 10YR FTR	SEP01						
		1 00 Aug 2001	109,110 000	Local	107,200 00	1,910 00			
		100,000 00	98,166 27	Base	91,924 00	1,718 43	0 00	0 00	1,718 43
WB1M 99X030441	252	GERMANY FED REP BONDS 10YR FTR	SEP01						
		5 00 Sep 2001	545,900 000	Local	535,300 00	10,600 00			
		500,000 00	491,146 23	Base	456,773 59	9,536 82	0 00	0 00	9,536 82

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate
Lot			Notional Pa	Stl Date					Future Gn/Ls
Ticker									Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
253		225 03 Sep 2001 24,563,250 000	Local		24,020,720 00			542,530 00	
		22,500,000 00	Base		20,398,865 86			488,114 23	488,114 23
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
258		6 03 Aug 2001 647,520 000	Local		642,780 00			4,740 00	
		600,000 00	Base		554,204 92			4,166 93	4,166 93
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
278		221 03 Sep 2001 24,051,430 000	Local		23,702,940 00			348,490 00	
		22,100,000 00	Base		20,476,447 65			310,434 90	310,434 90
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
279		126 03 Sep 2001 13,687,380 000	Local		13,701,610 00			-14,230 00	
		12,600,000 00	Base		12,272,531 84			-12,676 10	-12,676 10
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
305		1 080 Jul 2001 106,520 000	Local		107,000 00			-480 00	
		100,000 00	Base		92,255 40			-414 10	-414 10
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
306		2 080 Jul 2001 213,000 000	Local		214,000 00			-1,000 00	
		200,000 00	Base		184,510 80			-862 70	-862 70
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
307		1 080 Jul 2001 106,470 000	Local		107,000 00			-530 00	
		100,000 00	Base		92,255 40			-457 23	-457 23
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
308		1 080 Jul 2001 106,450 000	Local		107,000 00			-550 00	
		100,000 00	Base		92,255 40			-474 49	-474 49
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01						
318		3 08 Aug 2001 325,170 000	Local		321,480 00			3,690 00	
		300,000 00	Base		276,676 31			3,248 67	3,248 67

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Serving Institutional Investors Worldwide



Composite
January 01, 2001 to December 31, 2001

View Data

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	8 08 Aug 2001	866,640 000	Local		SEP01	857,470 00		9,170 00	
319		800,000 00		762,989 86	Base			735,280 53		8,073 27	0 00
											8,073 27
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	1 03 Jun 2001	107,610 000	Local		SEP01	107,020 00		590 00	
399		100,000 00		91,877 42	Base			91,009 81		503 74	0 00
											503 74
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	5 03 Jun 2001	538,000 000	Local		SEP01	535,100 00		2,900 00	
400		500,000 00		459,344 40	Base			455,049 04		2,476 02	0 00
											2,476 02
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	7 03 Jun 2001	753,340 000	Local		SEP01	749,140 00		4,200 00	
401		700,000 00		643,201 69	Base			637,068 65		3,585 96	0 00
											3,585 96
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	2 003 Jul 2001	213,340 000	Local		SEP01	214,000 00		-660 00	
432		200,000 00		183,067 05	Base			184,510 80		-566 35	0 00
											-566 35
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	2 003 Jul 2001	213,320 000	Local		SEP01	214,010 00		-690 00	
433		200,000 00		183,049 89	Base			184,519 42		-592 09	0 00
											-592 09
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	1 003 Jul 2001	106,680 000	Local		SEP01	107,010 00		-330 00	
434		100,000 00		91,542 11	Base			92,264 02		-283 17	0 00
											-283 17
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	6 02 Jun 2001	645,840 000	Local		SEP01	642,120 00		3,720 00	
442		600,000 00		554,905 73	Base			546,058 85		3,196 22	0 00
											3,196 22
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	3 02 Jun 2001	322,890 000	Local		SEP01	321,060 00		1,830 00	
443		300,000 00		277,427 09	Base			273,029 42		1,572 34	0 00
											1,572 34

Realized Gain/Loss - Futures Contracts

Statement of



STATE STREET
Serving the Global Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

View Data

July 3, 2002

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
444		4 002 Jun 2001	430,480 000				Local	428,080 00		2,400 00			
		400,000 00	369,868 42				Base	364,038 23		2,062 08	0 00	0 00	2,062 08
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
477		5 006 Jul 2001	534,200 000				Local	535,050 00		-850 00			
		500,000 00	454,443 94				Base	461,320 11		-723 10	0 00	0 00	-723 10
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
478		3 006 Jul 2001	320,490 000				Local	321,030 00		-540 00			
		300,000 00	272,640 84				Base	276,792 07		-459 38	0 00	0 00	-459 38
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
635		4 002 Aug 2001	437,840 000				Local	428,770 00		9,070 00			
		400,000 00	400,842 52				Base	367,670 27		8,303 59	0 00	0 00	8,303 59
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
681		1 003 Jul 2001	107,620 000				Local	107,010 00		610 00			
		100,000 00	93,414 16				Base	92,264 02		529 48	0 00	0 00	529 48
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
682		2 003 Jul 2001	215,180 000				Local	214,030 00		1,150 00			
		200,000 00	186,776 24				Base	184,536 66		998 20	0 00	0 00	998 20
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
713		8 002 Jul 2001	852,480 000				Local	856,160 00		-3,680 00			
		800,000 00	721,453 82				Base	728,078 46		-3,114 38	0 00	0 00	-3,114 38
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
714		8 002 Jul 2001	852,640 000				Local	856,160 00		-3,520 00			
		800,000 00	721,589 23				Base	728,078 46		-2,978 98	0 00	0 00	-2,978 98
WB1M	99X030441	GERMANY FED REP BONDS 10YR FTR	SEP01										
715		3 002 Jul 2001	319,770 000				Local	321,060 00		-1,290 00			
		300,000 00	270,621 35				Base	273,029 43		-1,091 73	0 00	0 00	-1,091 73

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001

New York, New York
June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot			Notional Pa	Stl Date							Future Gn/Ls
Ticker											Base Curr Gn/Ls
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
716		4 002 Jul 2001	426,400 000				Local		428,080 00		-1,680 00
		400,000 00	360,862 32				Base		364,039 23		-1,421 78
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
717		2 002 Jul 2001	213,220 000				Local		212,860 00		360 00
		200,000 00	180,448 09				Base		180,739 43		304 67
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
718		6 002 Jul 2001	639,720 000				Local		638,680 00		1,040 00
		600,000 00	541,395 04				Base		542,303 19		880 15
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
719		9 002 Jul 2001	959,850 000				Local		958,180 00		1,670 00
		900,000 00	812,321 05				Base		813,590 64		1,413 32
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
720		3 084 Jul 2001	323,640 000				Local		321,060 00		2,580 00
		300,000 00	284,447 20				Base		276,817 94		2,267 56
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
721		3 084 Jul 2001	323,400 000				Local		321,140 00		2,260 00
		300,000 00	284,236 26				Base		276,886 91		1,986 31
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
721		1 085 Jun 2001	106,890 000				Local		106,980 00		-90 00
		100,000 00	90,589 28				Base		80,975 79		-76 28
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
722		2 085 Jun 2001	213,800 000				Local		214,000 00		-200 00
		200,000 00	181,195 50				Base		181,985 60		-169 50
										0 00	0 00
WB1M 99X030441		GERMANY FED REP BONDS 10YR FTR					SEP01				
723		5 085 Jun 2001	534,700 000				Local		535,100 00		-400 00
		500,000 00	453,158 25				Base		455,049 04		-339 00
										0 00	0 00

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17 Dec 2002

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Serving architectural practitioners nationwide.

Prepared by State Street

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Report Date: June 3, 2002

Base Currency: USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Notional Pa	Stl Date	Proceeds								
Ticker											
WB1M 99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01									
165	96 00 Aug 2001	10,296,000 000			10,171,200 00		124,800 00				
	9,600,000 00	9,381,715 21			8,649,588 48		113,717 76		0 00		113,717 76
WB1M 99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01									
166	2 00 Aug 2001	214,600 000			211,900 00		2,700 00				
	200,000 00	195,543 52			180,199 76		2,460 24		0 00		2,460 24
WB1M 99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01									
167	165 00 Aug 2001	17,704,500 000			17,466,430 00		238,070 00				
	16,500,000 00	16,132,340 41			14,806,486 49		216,929 38		0 00		216,929 38
WB1M 99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01									
168	56 00 Aug 2001	6,008,240 000			5,929,290 00		78,950 00				
	5,600,000 00	5,474,708 29			5,025,073 28		71,939 24		0 00		71,939 24
WB1M 99X030854	GERMANY FED REP BONDS 5YR FTRS	SEP01									
169	44 00 Aug 2001	4,720,760 000			4,673,230 00		47,530 00				
	4,400,000 00	4,301,556 52			4,056,384 42		43,309 33		0 00		43,309 33
99X030854 Total											
		38,944,100 00			38,452,050 00		492,050 00		0 00		448,355 95
		35,485,863 95			32,717,732 43						
WB1M 99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01									
157	99 00 Aug 2001	10,245,510 000			10,200,740 00		44,770 00				
	9,900,000 00	9,335,708 72			8,674,709 30		40,794 42		0 00		40,794 42
WB1M 99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01									
158	4 00 Aug 2001	413,880 000			412,040 00		1,840 00				
	400,000 00	377,127 46			350,398 82		1,676 61		0 00		1,676 61
WB1M 99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01									
159	39 00 Aug 2001	4,035,720 000			4,017,390 00		18,330 00				
	3,900,000 00	3,677,348 07			3,416,388 45		16,702 30		0 00		16,702 30

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01								
160		125 00 Aug 2001 12,935,000 000	Local		12,879,730 00					55,270 00	
		12,500,000 00			10,918,259 75					50,362 03	0 00
											50,362 03
WB1M	99X030961	GERMANY FED REP BDS 2YR FTRS	SEP01								
161		49 00 Aug 2001 5,071,500 000	Local		5,052,780 00					18,720 00	
		4,900,000 00			4,438,954 84					17,057 66	0 00
											17,057 66
	99X030961	Total									
					32,701,610 00					138,930 00	
					29,797,707 06					126,593 02	0 00
											126,593 02
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
062		2 00 Oct 2001 220,040 000	Local		217,540 00					2,500 00	
		200,000 00			195,720 74					2,245 75	0 00
											2,245 75
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
065		34 00 Nov 2001 3,749,520 000	Local		3,698,180 00					51,340 00	
		3,400,000 00			3,327,252 55					45,081 65	0 00
											45,081 65
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
066		28 00 Nov 2001 3,089,240 000	Local		3,045,560 00					43,680 00	
		2,800,000 00			2,740,090 34					38,355 41	0 00
											38,355 41
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
107		4 00 Nov 2001 437,680 000	Local		435,080 00					2,600 00	
		400,000 00			391,441 48					2,292 42	0 00
											2,292 42
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
115		7 00 Nov 2001 766,010 000	Local		761,390 00					4,620 00	
		700,000 00			685,022 58					4,073 45	0 00
											4,073 45
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
116		3 00 Nov 2001 328,230 000	Local		326,310 00					1,920 00	
		300,000 00			293,581 11					1,692 86	0 00
											1,692 86

Realized Gain/Loss - Futures Contracts

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Composite
January 01, 2001 to December 31, 2001

View Date: June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gr/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gr/Ls	Future Gr/Ls		Net Base Future Gr/Ls	
Lot			Notional Pa	Std Date	Proceeds						
Ticker											
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
117		6 ☒ Nov 2001	656,400 000	Local	652,620 00		3,780 00				
		600,000 00	578,747 88	Base	587,162 22		3,332 83		0 00	3,332 83	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
118		23 ☒ Nov 2001	2,515,510 000	Local	2,501,710 00		13,800 00				
		2,300,000 00	2,217,925 17	Base	2,250,788 49		12,167 46		0 00	12,167 46	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
119		7 ☒ Nov 2001	765,520 000	Local	761,390 00		4,130 00				
		700,000 00	674,958 98	Base	685,022 59		3,641 42		0 00	3,641 42	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
120		1 ☒ Nov 2001	109,350 000	Local	108,770 00		580 00				
		100,000 00	96,413 90	Base	97,860 37		511 39		0 00	511 39	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
121		8 ☒ Nov 2001	874,720 000	Local	870,160 00		4,560 00				
		800,000 00	771,240 62	Base	782,882 95		4,020 55		0 00	4,020 55	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
122		24 ☒ Nov 2001	2,623,680 000	Local	2,603,880 00		19,800 00				
		2,400,000 00	2,313,298 66	Base	2,331,152 94		17,457 66		0 00	17,457 66	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
123		23 ☒ Nov 2001	2,520,340 000	Local	2,489,060 00		31,280 00				
		2,300,000 00	2,222,183 78	Base	2,217,254 65		27,579 58		0 00	27,579 58	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
225		70 ☒ Nov 2001	7,665,000 000	Local	7,575,400 00		89,600 00				
		7,000,000 00	6,790,423 50	Base	6,748,166 32		79,376 64		0 00	79,376 64	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
228		18 ☒ Nov 2001	1,973,160 000	Local	1,947,960 00		25,200 00				
		1,800,000 00	1,748,022 44	Base	1,735,242 77		22,324 68		0 00	22,324 68	

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date								Base Curr Gn/Ls
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
229		59 08 Nov 2001	6,468,760 000	Local	6,398,730 00					72,030 00	
		5,900,000 00	5,730,874 48	Base	5,698,207 09					63,811 38	63,811 38
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
230		30 08 Nov 2001	3,290,400 000	Local	3,252,900 00					37,500 00	
		3,000,000 00	2,914,965 36	Base	2,897,683 32					33,221 25	33,221 25
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
244		1 08 Oct 2001	110,410 000	Local	108,770 00					1,640 00	
		100,000 00	98,474 68	Base	97,860 37					1,462 72	1,462 72
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
251		3 08 Oct 2001	327,990 000	Local	326,310 00					1,680 00	
		300,000 00	302,242 79	Base	293,581 11					1,548 12	1,548 12
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
252		4 08 Oct 2001	437,160 000	Local	435,080 00					2,080 00	
		400,000 00	402,842 94	Base	391,441 48					1,916 72	1,916 72
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
304		5 08 Oct 2001	548,900 000	Local	543,850 00					5,050 00	
		500,000 00	502,188 61	Base	489,301 85					4,620 25	4,620 25
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
335		164 09 Nov 2001	18,021,960 000	Local	17,770,020 00					251,940 00	
		16,400,000 00	16,138,665 24	Base	15,850,548 98					225,612 28	225,612 28
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
336		83 09 Nov 2001	9,096,800 000	Local	9,061,490 00					35,310 00	
		8,300,000 00	8,146,184 43	Base	8,246,945 59					31,620 12	31,620 12
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
337		8 09 Nov 2001	679,360 000	Local	887,460 00					-8,100 00	
		800,000 00	787,466 88	Base	790,882 70					-7,253 55	-7,253 55

Realized Gain/Loss - Futures Contracts

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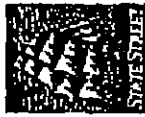
STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls		Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds								
Lot	Ticker	Notional Pa	Std Date										
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01										
338		10 09 Nov 2001	1,101,300 000	Local		1,115,820 00		-14,520 00					
		1,000,000 00	986,214 15	Base		1,012,425 69		-13,002 67		0 00		-13,002 67	
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01										
339		128 09 Nov 2001	14,078,720 000	Local		14,295,490 00		-216,770 00					
		12,800,000 00	12,607,493 81	Base		12,711,281 52		-194,117 57		0 00		-194,117 57	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
376		1 09 Oct 2001	111,280 000	Local		108,770 00		2,510 00					
		100,000 00	100,830 81	Base		97,860 37		2,274 31		0 00		2,274 31	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
416		5 05 Oct 2001	549,200 000	Local		543,850 00		5,350 00					
		500,000 00	504,659 88	Base		489,301 85		4,916 12		0 00		4,916 12	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
424		2 07 Sep 2001	217,200 000	Local		217,540 00		-340 00					
		200,000 00	196,218 48	Base		195,720 74		-307 16		0 00		-307 16	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
446		3 08 Oct 2001	329,250 000	Local		326,310 00		2,940 00					
		300,000 00	302,580 75	Base		293,581 11		2,701 86		0 00		2,701 86	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
447		2 08 Oct 2001	219,540 000	Local		217,540 00		2,000 00					
		200,000 00	201,757 26	Base		195,720 74		1,838 00		0 00		1,838 00	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
448		2 08 Oct 2001	219,560 000	Local		217,540 00		2,020 00					
		200 000 00	201,775 64	Base		195,720 74		1,856 38		0 00		1,856 38	
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01										
450		2 08 Oct 2001	223,440 000	Local		217,540 00		5,900 00					
		200,000 00	201,140 69	Base		195,720 74		5,311 18		0 00		5,311 18	

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dte of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot		Notional Pa	SU Date								Future Gn/Ls
Ticker											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
457		1 00 Sep 2001	108,470 000	Local	108,770 00						
		100,000 00	97,557 92	Base	97,860 37						
											-269 82
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
543		2 00 Nov 2001	225,500 000	Local	217,540 00						
		200,000 00	204,415 75	Base	195,720 74						
											7,215 74
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
544		2 00 Nov 2001	225,480 000	Local	217,540 00						
		200,000 00	204,397 62	Base	195,720 74						
											7,197 61
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
545		1 00 Nov 2001	112,770 000	Local	108,770 00						
		100,000 00	102,226 01	Base	97,860 37						
											3,626 00
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
546		3 00 Nov 2001	337,860 000	Local	328,310 00						
		300,000 00	306,270 09	Base	293,581 11						
											11,550 00
											10,470 08
											0 00
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
576		2 00 Sep 2001	217,340 000	Local	217,540 00						
		200,000 00	201,104 70	Base	195,720 74						
											-200 00
											-185 06
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
598		11 00 Nov 2001	1,214,840 000	Local	1,196,470 00						
		1,100,000 00	9,901 70	Base	1,076,464 06						
											18,370 00
											149 73
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
598		CXL	-11 00 Nov 2001	-1,214,840 000	Local	-1,196,470 00					
		-1,100,000 00	-9,901 70	Base	-1,076,464 06						
											-18,370 00
											-149 73
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
601		11 00 Nov 2001	1,214,840 000	Local	1,196,470 00						
		1,100,000 00	1,068,208 81	Base	1,076,464 06						
											18,370 00
											16,152 74
											0 00

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
654		7 00 Nov 2001	774,130 000	Local	761,390 00					12,740 00	
		700,000 00	679,995 79	Base	685,022 58					11,190 82	0 00
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
655		5 00 Nov 2001	552,850 000	Local	543,850 00					9,000 00	
		500,000 00	485,623 44	Base	489,301 85					7,905 60	0 00
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
656		1 00 Nov 2001	110,560 000	Local	108,770 00					1,790 00	
		100,000 00	97,115 90	Base	97,860 37					1,572 34	0 00
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
657		7 00 Nov 2001	773,780 000	Local	761,390 00					12,390 00	
		700,000 00	679,688 35	Base	685,022 59					10,883 38	0 00
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
661		2 00 Sep 2001	216,900 000	Local	217,540 00					-640 00	
		200,000 00	198,615 33	Base	195,720 74					-586 05	0 00
WB1M	99X034294	GERMANY FED REP BONDS 10YR FTR	DEC01								
737		1 00 Oct 2001	109,640 000	Local	108,770 00					870 00	
		100,000 00	99,213 24	Base	97,860 37					787 26	0 00
WB1M	99X034294	GERMANY FED REP BDS 10YR FTRS	DEC01								
790		15 00 Nov 2001	1,651,350 000	Local	1,631,550 00					19,800 00	
		1,500,000 00	1,447,573 41	Base	1,467,905 54					17,356 68	0 00
99X034294 Total											
			91,157,100 00	Local	90,564,220 00					592,880 00	
			81,165,069 16	Base	81,084,050 26					525,500 81	0 00
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01								
323		8 00 Sep 2001	855,040 000	Local	859,280 00					-4,240 00	
		800,000 00	759,703 04	Base	782,975 94					-3,767 24	0 00

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot			Notional						
Ticker		Notional Pa	Std Date					Future Gn/Ls	Close Ex Rate
								Future Gn/Ls	Trd Dts of Orig Trds
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
324		3 09 Nov 2001	324,120 000	Local				1,890 00	
		300,000 00	290,249 46	Base				1,692 50	1,692 50
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
325		113 09 Nov 2001	12,223,210 000	Local				85,320 00	
		11,300,000 00	10,945,884 59	Base				76,404 06	76,404 06
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
326		20 09 Nov 2001	2,162,800 000	Local				14,200 00	
		2,000,000 00	1,936,787 41	Base				12,716 10	12,716 10
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
327		22 09 Nov 2001	2,378,640 000	Local				14,900 00	
		2,200,000 00	2,130,072 13	Base				13,342 95	13,342 95
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
328		167 09 Nov 2001	18,044,350 000	Local				99,560 00	
		16,700,000 00	16,158,715 48	Base				89,155 98	89,155 98
WB1M	99X035010	GERMANY FED REP BOND 5YR FUTRS	DEC01						
329		19 09 Nov 2001	2,053,140 000	Local				-25,640 00	
		1,900,000 00	1,838,586 88	Base				-22,960 62	-22,960 62
99X035010 Total									
			38,041,300 00	Local				185,990 00	
			34,059,998 99	Base				166,583 73	166,583 73

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Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Notional Pa	Stl Date						
Close Ex. Rate									
Future Gn/Ls									
Base Curr Gn/Ls									
Trd Dts of Orig Trds									
Net Base Future Gn/Ls									
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
290		22 08 Dec 2001	2,357,740 000		2,407,240 00		-49,500 00		
		2,200,000 00	2,079,055 13		2,132,573 92		-43,649 10	0 00	-43,649 10
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
608		1 08 Dec 2001	110,570 000		109,090 00		1,480 00		
		100,000 00	98,584 21		96,184 65		1,319 57	0 00	1,319 57
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
609		4 08 Dec 2001	442,200 000		436,360 00		5,840 00		
		400,000 00	394,265 52		384,738 61		5,206 94	0 00	5,206 94
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
642		25 08 Dec 2001	2,700,250 000		2,734,410 00		-34,160 00		
		2,500,000 00	2,434,815 42		2,422,413 82		-30,802 07	0 00	-30,802 07
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
694		16 08 Dec 2001	1,748,960 000		1,745,440 00		3,520 00		
		1,600,000 00	1,553,426 27		1,538,954 45		3,126 46	0 00	3,126 46
WB1M	99X042677	GERMANY FED REP BDS 10YR FTRS	MAR02						
695		36 08 Dec 2001	3,936,600 000		3,930,430 00		6,170 00		
		3,600,000 00	3,496,488 12		3,465,460 13		5,480 20	0 00	5,480 20
99X042677 Total									
			26,570,270 00		26,776,470 00		-206,200 00		
			23,627,112 06		23,689,175 26		-182,842 37	0 00	-182,842 37
WB1M	99X043667	GERMANY FED REP BONDS 5YR FTRS	MAR02						
607		2 08 Dec 2001	216,460 000		215,140 00		1,320 00		
		200,000 00	192,995 74		192,657 87		1,176 91	0 00	1,176 91

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Scoring was determined by the following:



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Base Currency USD - US DOLLAR															
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Pa	Stl Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gnl/Ls	Base Curr Gnl/Ls	Trd Dts of Org Trds
Lot	Ticker														Net Base Future Gnl/Ls
GERMANY Total															
UNITED KINGDOM															
WB1M	99X011706	EURIBOR FUTURES	1	03 Jan 2001	250,000 00		239,262 500		JUN01	Local	592,916,930 00		2,254,330 00		
03							222,083 45		Local		238,812 50		450 00		
									Base		226,394 25		417 69	0 00	417 69
WB1M	99X011706	EURIBOR FUTURES	1	03 Jan 2001	250,000 00		239,275 000		JUN01	Local	238,812 50		462 50		
04							222,095 06		Local		226,394 25		429 29	0 00	429 29
									Base						
WB1M	99X011706	EURIBOR FUTURES	4	03 Jan 2001	1,000,000 00		955,900 000		JUN01	Local	955,325 00		575 00		
040							878,663 28		Local		905,648 10		528 54	0 00	528 54
									Base						
WB1M	99X011706	EURIBOR FUTURES	1	03 Jan 2001	250,000 00		238,987 500		JUN01	Local	238,887 50		100 00		
041							219,677 31		Local		226,465 35		91 92	0 00	91 92
									Base						
WB1M	99X011706	EURIBOR FUTURES	2	03 Jan 2001	500,000 00		478,000 000		JUN01	Local	477,775 00		225 00		
042							439,377 60		Local		452,930 70		206 82	0 00	206 82
									Base						
WB1M	99X011706	EURIBOR FUTURES	2	03 Jan 2001	500,000 00		477,700 000		JUN01	Local	477,812 50		-112 50		
082							441,872 50		Local		452,966 25		-104 07	0 00	-104 07
									Base						
WB1M	99X011706	EURIBOR FUTURES	1	03 Jan 2001	250,000 00		238,862 500		JUN01	Local	238,950 00		-87 50		
083							220,947 81		Local		226,524 60		-80 94	0 00	-80 94
									Base						

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Sd Date								
WB1M	99X011706	EURIBOR FUTURES	5 000 Jan 2001	1,194,562 500	JUN01 Local	1,194,925 00	-362 50				
109		1,250,000 00		1,101,386 63	Base	1,132,788 90	-334.23		0 00		-334 23
WB1M	99X011706	EURIBOR FUTURES	2 000 Jan 2001	477,850 000	JUN01 Local	478,075 00	-225 00				
110		500,000 00		440,577 70	Base	453,215 10	-207 45		0 00		-207 45
WB1M	99X011706	EURIBOR FUTURES	4 000 Jan 2001	955,700 000	JUN01 Local	956,150 00	-450 00				
152		1,000,000 00		880,199 70	Base	906,430 20	-414 45		0 00		-414 45
WB1M	99X011706	EURIBOR FUTURES	3 000 Mar 2001	716,812 500	JUN01 Local	717,000 00	-187 50				
208		750,000 00		566,420 58	Base	678,138 60	-174 32		0 00		-174 32
WB1M	99X011706	EURIBOR FUTURES	2 000 Jan 2001	478,050 000	JUN01 Local	478,075 00	-25 00				
212		500,000 00		444,538 70	Base	453,215 10	-23 25		0 00		-23 25
WB1M	99X011706	EURIBOR FUTURES	2 000 Jan 2001	478,100 000	JUN01 Local	478,075 00	25 00				
213		500,000 00		444,585 19	Base	453,215 10	23 25		0 00		23 25
WB1M	99X011706	EURIBOR FUTURES	1 000 Mar 2001	238,900 000	JUN01 Local	239,000 00	-100 00				
241		250,000 00		223,490 95	Base	226,046 20	-93 55		0 00		-93 55
WB1M	99X011706	EURIBOR FUTURES	5 000 Jan 2001	1,196,125 000	JUN01 Local	1,195,187 50	937 50				
243		1,250,000 00		1,125,194 79	Base	1,133,037 75	881 91		0 00		881 91
WB1M	99X011706	EURIBOR FUTURES	2 000 Feb 2001	478,250 000	JUN01 Local	478,075 00	175 00				
270		500,000 00		449,698 48	Base	453,215 10	164 55		0 00		164 55

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Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X011706	EURIBOR FUTURES										
271		1 00 Feb 2001		239,212 500	239,037 50	175 00						
		250,000 00		224,931 51	226,607 55	164 55						164 55
WB1M	99X011706	EURIBOR FUTURES										
303		2 00 Feb 2001		478,050 000	478,000 00	50 00						
		500,000 00		446,211 87	452,092 40	46 67						46 67
WB1M	99X011706	EURIBOR FUTURES										
385		1 00 Mar 2001		238,825 000	239,000 00	-175 00						
		250,000 00		221,462 42	226,046 20	-162 28						-162 28
WB1M	99X011706	EURIBOR FUTURES										
534		2 00 Mar 2001		477,625 000	478,000 00	-375 00						
		500,000 00		438,268 70	452,092 40	-344 10						-344 10
WB1M	99X011706	EURIBOR FUTURES										
535		44 00 Mar 2001		10,508,300 000	10,526,525 00	-18,225 00						
		11,000,000 00		9,642,416 14	9,948,426 85	-16,723 26						-16,723 26
WB1M	99X011706	EURIBOR FUTURES										
569		1 00 Feb 2001		238,787 500	239,000 00	-212 50						
		250,000 00		219,183 05	226,046 20	-195 05						-195 05
WB1M	99X011706	EURIBOR FUTURES										
589		17 00 Mar 2001		4,061,725 000	4,071,262 50	-9,537 50						
		4,250,000 00		3,681,953 71	3,861,089 85	-8,645 75						-8,645 75
WB1M	99X011706	EURIBOR FUTURES										
589		3 00 Feb 2001		716,437 500	717,000 00	-562 50						
		750,000 00		649,235 66	678,138 60	-509 74						-509 74
WB1M	99X011706	EURIBOR FUTURES										
611		1 00 Feb 2001		238,862 500	239,000 00	-137 50						
		250,000 00		216,457 20	226,046 20	-124 60						-124 60

Realized Gain/Loss - Futures Contracts

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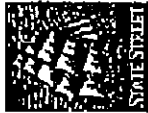
Composite
January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate	Future G/Ls		Base Curr G/Ls	Trd Dts of Orig Trds	Net Base Future G/Ls
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	99X011706	EURIBOR FUTURES			JUN01								
631		33 05 Mar 2001	7,885,350 000		Local		7,893,262 50	-7,912 50					
		8,250,000 00	7,148,858 31		Base		7,461,984 34	-7,173 48		0 00		-7,173 48	
WB1M	99X011706	EURIBOR FUTURES			JUN01								
632		4 05 Mar 2001	955,650 000		Local		956,150 00	-500 00					
		1,000,000 00	866,392 29		Base		903,466 86	-453 30		0 00		-453 30	
WB1M	99X011706	EURIBOR FUTURES			JUN01								
694		2 03 Jan 2001	477,950 000		Local		477,625 00	325 00					
		500,000 00	448,508 28		Base		452,788 50	304 98		0 00		304 98	
WB1M	99X011706	EURIBOR FUTURES			JUN01								
713		15 06 Mar 2001	3,585,187 500		Local		3,584,725 00	462 50					
		3,750,000 00	3,214,120 59		Base		3,355,611 29	414 63		0 00		414 63	
WB1M	99X011706	EURIBOR FUTURES			JUN01								
714		36 06 Mar 2001	8,604,000 000		Local		8,594,787 50	9,212 50					
		9,000,000 00	7,713,486 00		Base		7,856,878 18	8,259 01		0 00		8,259 01	
WB1M	99X011706	EURIBOR FUTURES			JUN01								
728		2 03 Jan 2001	478,425 000		Local		477,625 00	800 00					
		500,000 00	447,375 22		Base		452,788 50	748 08		0 00		748 08	
99X011706	Total												
			48,266,725 00		Local		48,291,937 50	-25,212 50					
			43,999,670 68		Base		45,386,729 47	-23,081 93		0 00		-23,081 93	
WB1M	99X018172	EURIBOR FUTURES			SEP01								
07		2 03 Mar 2001	479,600 000		Local		478,675 00	925 00					
		500,000 00	425,453 16		Base		439,232 18	820 57		0 00		820 57	
WB1M	99X018172	EURIBOR FUTURES			SEP01								
060		1 090 Jul 2001	239,325 000		Local		239,262 50	62 50					
		250,000 00	209,457 24		Base		207,608 07	54 70		0 00		54 70	

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X018172	EURIBOR FUTURES									
061		4 00 Apr 2001		Local	958,150 00			-1,850 00			
		1 000,000 00		Base	868,658 79			-1,667 22	0 00		-1,667 22
WB1M	99X018172	EURIBOR FUTURES									
062		2 00 Apr 2001		Local	479,075 00			-950 00			
		500,000 00		Base	434,329 40			-856 14	0 00		-856 14
WB1M	99X018172	EURIBOR FUTURES									
063		4 00 Apr 2001		Local	958,150 00			-1,950 00			
		1,000,000 00		Base	868,658 79			-1,757 34	0 00		-1,757 34
WB1M	99X018172	EURIBOR FUTURES									
064		2 00 Apr 2001		Local	479,075 00			-1,025 00			
		500,000 00		Base	434,329 39			-923 73	0 00		-923 73
WB1M	99X018172	EURIBOR FUTURES									
093		1 081 Jul 2001		Local	239,275 00			75 00			
		250,000 00		Base	207 690 70			66 11	0 00		66 11
WB1M	99X018172	EURIBOR FUTURES									
103		5 00 Apr 2001		Local	1,197,687 50			-2,187 50			
		1,250,000 00		Base	1,085,823 49			-1,964 81	0 00		-1,964 81
WB1Q	99X018172	EURIBOR FUTURES									
117		45 00 Aug 2001		Local	10,750,500 00			27,562 50			
		11,250,000 00		Base	9,621,159 97			24,461 72	0 00		24,461 72
WB1Q	99X018172	EURIBOR FUTURES									
117		CXL		Local	-10,750,500 00			-27,562 50			
		-11,250,000 00		Base	-9,621,159 97			-24,461 72	0 00		-24,461 72
WB1Q	99X018172	EURIBOR FUTURES									
118		153 00 Aug 2001		Local	36,512,364 00			131,136 00			
		38,250,000 00		Base	32,548,387 26			116,383 21	0 00		116,383 21

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gnl/Ls	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1Q	99X018172	EURIBOR FUTURES		SEP01							
118	CXL	-153 08 Aug 2001	-36,643,500 000	Local		-36,512,364 00		-131,136 00			-116,383 21
		-38,250,000 00	-32,521,106 26	Base		-32,548,387 26		-116,383 21	0 00		
WB1Q	99X018172	EURIBOR FUTURES		SEP01							
119		153 08 Aug 2001	36,643,500 000	Local		36,522,489 00		121,011 00			
		38,250,000 00	32,521,106 26	Base		32,611,150 49		107,397 27	0 00		107,397 27
WB1Q	99X018172	EURIBOR FUTURES		SEP01							
119	CXL	-153 08 Aug 2001	-36,643,500 000	Local		-36,522,489 00		-121,011 00			-107,397 27
		-38,250,000 00	-32,521,106 26	Base		-32,611,150 49		-107,397 27	0 00		
WB1Q	99X018172	EURIBOR FUTURES		SEP01							
120		45 08 Aug 2001	10,778,062 500	Local		10,750,500 00		27,562 50			24,602 29
		11,250,000 00	9,620,498 60	Base		9,621,159 97		24,602 29	0 00		
WB1Q	99X018172	EURIBOR FUTURES		SEP01							
121		153 08 Aug 2001	36,643,500 000	Local		36,512,364 00		131,136 00			117,051 99
		38,250,000 00	32,707,988 13	Base		32,548,387 26		117,051 99	0 00		
WB1M	99X018172	EURIBOR FUTURES		SEP01							
132		1 00 Aug 2001	239,400 000	Local		239,262 50		137 50			121 19
		250,000 00	211,007 16	Base		210,359 59		121 19	0 00		
WB1M	99X018172	EURIBOR FUTURES		SEP01							
141		3 03 Apr 2001	716,700 000	Local		718,875 00		-2,175 00			-1,956 63
		750,000 00	644,743 32	Base		644,471 44		-1,956 63	0 00		
WB1M	99X018172	EURIBOR FUTURES		SEP01							
216		6 05 Apr 2001	1,434,000 000	Local		1,437,750 00		-3,750 00			-3,352 50
		1,500,000 00	1,281,996 00	Base		1,288,942 88		-3,352 50	0 00		
WB1M	99X018172	EURIBOR FUTURES		SEP01							
222		1 07 Mar 2001	240,025 000	Local		239,337 50		687 50			611 05
		250,000 00	213,334 22	Base		219,616 09		611 05	0 00		

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Notional	Close Ex. Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Notional	Proceeds	Cost	Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X018172	EURIBOR FUTURES			SEP01				
248		3 000 Apr 2001	716,737 500		Local		718,875 00	-2,137 50	
		750,000 00	636,391 23		Base		644 471 44	-1,897 89	-1,897 89
WB1M	99X018172	EURIBOR FUTURES			SEP01				
249		2 000 Apr 2001	477,750 000		Local		479,250 00	-1,500 00	
		500,000 00	424,194 23		Base		428,647 62	-1,331 85	-1,331 85
WB1M	99X018172	EURIBOR FUTURES			SEP01				
307		6 000 Apr 2001	1,431,150 000		Local		1,437,750 00	-6,600 00	
		1,500,000 00	1,275,440 88		Base		1,288,942 88	-5,881 92	-5,881 92
WB1M	99X018172	EURIBOR FUTURES			SEP01				
308		4 000 Apr 2001	954,050 000		Local		958,500 00	-4,450 00	
		1,000,000 00	850,249 36		Base		859,295 25	-3,965 84	-3,965 84
WB1M	99X018172	EURIBOR FUTURES			SEP01				
309		5 000 Apr 2001	1,192,437 500		Local		1,198,125 00	-5,687 50	
		1,250,000 00	1,062,700 30		Base		1,074,119 06	-5,068 70	-5,068 70
WB1M	99X018172	EURIBOR FUTURES			SEP01				
327		3 000 Apr 2001	719,475 000		Local		718,012 50	1,462 50	
		750,000 00	637,814 59		Base		658,848 28	1,296 51	1,296 51
WB1M	99X018172	EURIBOR FUTURES			SEP01				
328		2 000 Apr 2001	479,700 000		Local		478,675 00	1,025 00	
		500,000 00	425,254 05		Base		439,232 18	908 66	908 66
WB1M	99X018172	EURIBOR FUTURES			SEP01				
329		3 000 Apr 2001	719,587 500		Local		718,012 50	1,575 00	
		750,000 00	637,914 32		Base		658,848 28	1,396 24	1,396 24
WB1M	99X018172	EURIBOR FUTURES			SEP01				
367		7 000 Apr 2001	1,678,775 000		Local		1,676,212 50	2,562 50	
		1,750,000 00	1,514,590 81		Base		1,519,486 63	2,311 89	2,311 89

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SU Date								
WB1M	99X018172	EURIBOR FUTURES									
368		8 003 Apr 2001		Local	1,918,700 000		1,915,700 00	3,000 00			
		2,000,000 00		Base	1,731,051 14		1,736,582 05	2,706 60	0 00	2,706 60	
WB1M	99X018172	EURIBOR FUTURES									
376		7 002 May 2001		Local	1,670,025 000		1,677,375 00	-7,350 00			
		1,750,000 00		Base	1,488,994 29		1,503,766 69	-6,553 26	0 00	-6,553 26	
WB1M	99X018172	EURIBOR FUTURES									
377		16 002 May 2001		Local	3,817,400 000		3,834,325 00	-16,925 00			
		4,000,000 00		Base	3,403,593 84		3,437,472 36	-15,090 33	0 00	-15,090 33	
WB1M	99X018172	EURIBOR FUTURES									
416		2 004 Apr 2001		Local	479,775 000		478,925 00	850 00			
		500,000 00		Base	431,845 48		434,145 51	765 09	0 00	765 09	
WB1M	99X018172	EURIBOR FUTURES									
438		6 002 May 2001		Local	1,431,975 000		1,437,900 00	-5,925 00			
		1,500,000 00		Base	1,285,627 16		1,289,077 35	-5,319 47	0 00	-5,319 47	
WB1M	99X018172	EURIBOR FUTURES									
439		3 002 May 2001		Local	716,025 000		719,025 00	-3,000 00			
		750,000 00		Base	642,847 25		644,605 91	-2,693 40	0 00	-2,693 40	
WB1M	99X018172	EURIBOR FUTURES									
440		6 002 May 2001		Local	1,432,125 000		1,438,687 50	-6,562 50			
		1,500,000 00		Base	1,285,761 83		1,289,495 35	-5,891 81	0 00	-5,891 81	
WB1M	99X018172	EURIBOR FUTURES									
462		1 005 Apr 2001		Local	239,825 000		239,462 50	362 50			
		250,000 00		Base	215,027 10		217,072 76	325 02	0 00	325 02	
WB1M	99X018172	EURIBOR FUTURES									
468		6 002 May 2001		Local	1,432,275 000		1,439,700 00	-7,425 00			
		1,500,000 00		Base	1,276,157 04		1,289,036 63	-6,615 68	0 00	-6,615 68	

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Base Currency USD - US DOLLAR														
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date	Proceeds	Cost									

WB1M	99X018172	EURIBOR FUTURES	1 00 May 2001	238,737 500	212,715 12	Base	SEP01 Local	239,910 80	-1,173 30	-1,045 41	0 00	-1,045 41				
469		250,000 00					Base	216,159 63								
WB1A	99X018172	EURIBOR FUTURES	300 00 Aug 2001	71,863,348 250	65,336,078 05	Base	SEP01 Local	71,684,500 00	178,848 25							
523		75,000,000 00					Base	63,388,190 27	162,603 65							162 603 65
WB1A	99X018172	EURIBOR FUTURES	CXL -300 00 Aug 2001	-71,863,348 250	-65,336,078 05	Base	SEP01 Local	-71,684,500 00	-178,848 25							
523		-75,000,000 00					Base	-63,388,190 27	-162,603 65							-162,603 65
WB1A	99X018172	EURIBOR FUTURES	300 00 Aug 2001	71,863,348 250	65,944,675 71	Base	SEP01 Local	71,684,500 00	178,848 25							
524		75,000,000 00					Base	63,388,190 27	164,118 29							164,118 29
WB1A	99X018172	EURIBOR FUTURES	CXL -300 00 Aug 2001	-71,863,348 250	-65,944,675 71	Base	SEP01 Local	-71,684,500 00	-178,848 25							
524		-75,000,000 00					Base	-63,388,190 27	-164,118 29							-164,118 29
WB1A	99X018172	EURIBOR FUTURES	300 00 Aug 2001	71,863,200 000	65,944,539 67	Base	SEP01 Local	71,684,500 00	178,700 00							
526		75,000,000 00					Base	63,388,190 27	163,982 25							163,982 25
WB1M	99X018172	EURIBOR FUTURES	1 00 Apr 2001	239,425 000	213,016 42	Base	SEP01 Local	239,475 00	-50 00							
554		250,000 00					Base	217,084 09	-44 49							-44 49
WB1M	99X018172	EURIBOR FUTURES	2 00 Apr 2001	478,800 000	425,988 36	Base	SEP01 Local	478,950 00	-150 00							
559		500,000 00					Base	434,168 17	-133 46							-133 46
WB1R	99X018172	EURIBOR FUTURES	85 00 Sep 2001	20,371,100 000	18,752,617 81	Base	SEP01 Local	20,187,712 50	183,387 50							
603		21,250,000 00					Base	18,583,800 44	168,817 38							168,817 38

Realized Gain/Loss - Futures Contracts

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Composite
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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot		Notional Pa	Stl Date								
Ticker											
WB1M 99X018172	EURIBOR FUTURES	3 002	Apr 2001	Local	717,375 000		718,425 00	-1,050 00			
613		750,000 00		Base	635,952 94		651,252 26	-930 83	0 00		-930 83
WB1M 99X018172	EURIBOR FUTURES	1 002	Apr 2001	Local	239,112 500		239,475 00	-352 50			
614		250,000 00		Base	211,973 23		217,084 09	-321 36	0 00		-321 36
WB1M 99X018172	EURIBOR FUTURES	2 007	Apr 2001	Local	478,075 000		478,950 00	-875 00			
671		500,000 00		Base	421,709 96		434,168 18	-771 84	0 00		-771 84
WB1M 99X018172	EURIBOR FUTURES	9 007	Apr 2001	Local	2,151,562 500		2,155,337 50	-3,775 00			
672		2,250,000 00		Base	1,897,893 28		1,953,933 19	-3,329 93	0 00		-3,329 93
WB1M 99X018172	EURIBOR FUTURES	4 007	Apr 2001	Local	956,300 000		957,950 00	-1,650 00			
673		1,000,000 00		Base	843,552 23		868,477 47	-1,455 47	0 00		-1,455 47
WB1M 99X018172	EURIBOR FUTURES	3 003	Jan 2001	Local	717,750 000		718,700 00	-950 00			
693		750,000 00		Base	673,536 60		677,687 22	-891 48	0 00		-891 48
WB1M 99X018172	EURIBOR FUTURES	5 009	Jan 2001	Local	1,197,250 000		1,197,675 00	-425 00			
729		1,250,000 00		Base	1,119,548 48		1,131,782 46	-397 42	0 00		-397 42
WB1M 99X018172	EURIBOR FUTURES	10 003	Apr 2001	Local	2,388,375 000		2,394,875 00	-6,500 00			
731		2,500,000 00		Base	2,084,573 70		2,171,193 68	-5,673 20	0 00		-5,673 20
WB1M 99X018172	EURIBOR FUTURES	4 003	Apr 2001	Local	955,400 000		957,950 00	-2,550 00			
732		1,000,000 00		Base	833,873 12		868,477 47	-2,225 64	0 00		-2,225 64

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January 01, 2001 to December 31, 2001

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Notional	Close Ex. Rate	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Notional Pa	Stl Date	Notional	Proceeds			Cost	Future Gn/Ls			
Ticker											
WB1M 99X018172	EURIBOR FUTURES				SEP01						
747	2 09 Mar 2001		479,175 000		Local		478,675 00	500 00			
	500,000 00		432,742 94		Base		439,232 18	451 55	0 00	451 55	
WB1M 99X018172	EURIBOR FUTURES				SEP01						
794	2 09 Apr 2001		478,425 000		Local		479,050 00	-625 00			
	500,000 00		430,199 76		Base		434,306 73	-562 00	0 00	-562 00	
WB1M 99X018172	EURIBOR FUTURES				SEP01						
795	6 09 Apr 2001		1,435,425 000		Local		1,437,175 00	-1,750 00			
	1,500,000 00		1,290,734 16		Base		1,302,942 85	-1,573 60	0 00	-1,573 60	
WB1M 99X018172	EURIBOR FUTURES				SEP01						
796	4 09 Apr 2001		957,050 000		Local		958,150 00	-1,100 00			
	1,000,000 00		860,579 36		Base		868,658 79	-989 12	0 00	-989 12	
WB1M 99X018172	EURIBOR FUTURES				SEP01						
797	4 09 Apr 2001		957,000 000		Local		958,150 00	-1,150 00			
	1,000,000 00		860,534 40		Base		868,658 79	-1,034 08	0 00	-1,034 08	
99X018172	Total										
			183,881,462 50		Local		183,453,037 30	428,425 20			
			166,556,249 31		Base		164,220,672 23	392,121 24	0 00	392,121 24	
WB1M 99X020749	EURIBOR FUTURES				DEC01						
08	2 06 Sep 2001		483,075 000		Local		479,700 00	3,375 00			
	500,000 00		444,670 54		Base		421,704 27	3,106 69	0 00	3,106 69	
WB1M 99X020749	EURIBOR FUTURES				DEC01						
09	4 06 Sep 2001		966,200 000		Local		959,500 00	6,700 00			
	1,000,000 00		889,387 10		Base		843,808 39	6,167 35	0 00	6,167 35	
WB1M 99X020749	EURIBOR FUTURES				DEC01						
010	3 08 Aug 2001		720,262 500		Local		719,012 50	1,250 00			
	750,000 00		655,582 93		Base		626,715 44	1,137 75	0 00	1,137 75	

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X020749	EURIBOR FUTURES			DEC01						
015		4 007 Oct 2001		965,950 000	Local		960,400 00	5,550 00			
		1,000,000 00		875,828 87	Base		875,308 53	5,032 19		0 00	5,032 19
WB1M	99X020749	EURIBOR FUTURES			DEC01						
056		4 008 Oct 2001		966,150 000	Local		960,562 50	5,587 50			
		1,000,000 00		867,892 55	Base		875,168 50	5,019 25		0 00	5,019 25
WB1M	99X020749	EURIBOR FUTURES			DEC01						
059		3 008 Aug 2001		720,450 000	Local		719,082 50	1,387 50			
		750,000 00		655,609 50	Base		631,984 03	1,262 63		0 00	1,262 63
WB1M	99X020749	EURIBOR FUTURES			DEC01						
091		4 006 Sep 2001		966,000 000	Local		959,850 00	6,150 00			
		1,000,000 00		888,913 21	Base		845,051 94	5,659 23		0 00	5,659 23
WB1M	99X020749	EURIBOR FUTURES			DEC01						
101		5 009 Oct 2001		1,208,125 000	Local		1,200,687 50	7,437 50			
		1,250,000 00		1,084,171 38	Base		1,098,347 76	6,674 41		0 00	6,674 41
WB1M	99X020749	EURIBOR FUTURES			DEC01						
110		2 009 Aug 2001		480,350 000	Local		479,375 00	975 00			
		500,000 00		437,262 61	Base		421,322 69	887 54		0 00	887 54
WB1M	99X020749	EURIBOR FUTURES			DEC01						
112		4 009 Aug 2001		960,750 000	Local		958,750 00	2,000 00			
		1,000,000 00		874,570 73	Base		842,645 38	1,820 60		0 00	1,820 60
WB1M	99X020749	EURIBOR FUTURES			DEC01						
139		3 007 Sep 2001		724,687 500	Local		719,700 00	4,987 50			
		750,000 00		661,422 29	Base		631,032 97	4,552 09		0 00	4,552 09
WB1M	99X020749	EURIBOR FUTURES			DEC01						
144		3 007 Oct 2001		724,912 500	Local		720,675 00	4,237 50			
		750,000 00		645,244 62	Base		659,777 96	3,771 80		0 00	3,771 80

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide



Composite
January 01, 2001 to December 31, 2001
New Date: June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Notional Pa	Stl Date	Proceeds								
WB1M 99X020749	EURIBOR FUTURES				DEC01						
145	1 000,000 00	1 000,000 00	241,625 000	Local	240,225 00		1,400 00				
	250,000 00		215,070 41	Base	219,925 99		1,246 14		0 00		1,246 14
WB1M 99X020749	EURIBOR FUTURES				DEC01						
152	4 000,000 00	4 000,000 00	961,300 000	Local	958,600 00		2,700 00				
	1,000,000 00		875,936 56	Base	842,801 12		2,460 24		0 00		2,460 24
WB1M 99X020749	EURIBOR FUTURES				DEC01						
183	4 000,000 00	4 000,000 00	959,200 000	Local	958,625 00		575 00				
	1,000,000 00		847,645 04	Base	832,086 50		508 13		0 00		508 13
WB1M 99X020749	EURIBOR FUTURES				DEC01						
183	2 000,000 00	2 000,000 00	483,125 000	Local	480,450 00		2,675 00				
	500,000 00		430,899 19	Base	439,851 97		2,385 83		0 00		2,385 83
WB1M 99X020749	EURIBOR FUTURES				DEC01						
184	2 000,000 00	2 000,000 00	483,150 000	Local	480,450 00		2,700 00				
	500,000 00		430,921 49	Base	439,851 98		2,408 13		0 00		2,408 13
WB1M 99X020749	EURIBOR FUTURES				DEC01						
201	8 000,000 00	8 000,000 00	1,932,200 000	Local	1,919,275 00		12,925 00				
	2,000,000 00		1,770,668 08	Base	1,682,820 33		11,844 47		0 00		11,844 47
WB1M 99X020749	EURIBOR FUTURES				DEC01						
239	4 000,000 00	4 000,000 00	969,000 000	Local	960,937 50		8,062 50				
	1,000,000 00		864,251 10	Base	879,017 49		7,190 94		0 00		7,190 94
WB1M 99X020749	EURIBOR FUTURES				DEC01						
239	4 000,000 00	4 000,000 00	-969,000 000	Local	-960,937 50		-8,062 50				
	-1,000,000 00		-864,251 10	Base	-879,017 49		-7,190 94		0 00		-7,190 94
WB1M 99X020749	EURIBOR FUTURES				DEC01						
242	5 000,000 00	5 000,000 00	1,207,750 000	Local	1,199,462 50		8,287 50				
	1,250,000 00		1,112,941 63	Base	1,051,304 90		7,636 94		0 00		7,636 94

Realized Gain/Loss - Futures Contracts

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Composite Period: January 01, 2001 to December 31, 2001

Base Currency: USD - US DOLLAR										
Fund	Asset ID	Security Name	Contract's Trd Date	Notional	Proceeds	Security Description		Notional Cost	Close Ex. Rate	Trd Dts of Orig Trds
Lot									Future Gr/Ls	
Ticker		Notional Pa	Stl Date						Future Gr/Ls	Net Base Future Gr/Ls
										Base Curr Gr/Ls
WB1M	99X020749	EURIBOR FUTURES	3 00 Sep 2001	720,862 500		DEC01	Local	718,950 00	1,912 50	
247		750,000 00		648,559 99			Base	632,100 84	1,720 68	1,720 68
WB1M	99X020749	EURIBOR FUTURES	4 00 Oct 2001	966,350 000		DEC01	Local	960,937 50	5,412 50	
256		1,000,000 00		861,693 81			Base	879,017 49	4,826 32	4,826 32
WB1M	99X020749	EURIBOR FUTURES	3 00 Sep 2001	720,562 500		DEC01	Local	718,950 00	1,612 50	
271		750,000 00		641,877 08			Base	632,100 84	1,436 42	1,436 42
WB1M	99X020749	EURIBOR FUTURES	2 00 Oct 2001	483,225 000		DEC01	Local	480,525 00	2,700 00	
282		500,000 00		430,456 95			Base	438,479 07	2,405 16	2,405 16
WB1M	99X020749	EURIBOR FUTURES	1 00 Oct 2001	241,625 000		DEC01	Local	240,262 50	1,362 50	
283		250,000 00		215,239 61			Base	219,239 53	1,213 72	1,213 72
WB1M	99X020749	EURIBOR FUTURES	4 00 Oct 2001	966,850 000		DEC01	Local	959,550 00	7,300 00	
299		1,000,000 00		884,571 07			Base	840,949 62	6,678 77	6,678 77
WB1M	99X020749	EURIBOR FUTURES	7 00 Sep 2001	1,680,175 000		DEC01	Local	1,677,550 00	2,625 00	
314		1,750,000 00		1,492,835 49			Base	1,475,141 61	2,332 32	2,332 32
WB1M	99X020749	EURIBOR FUTURES	4 00 Oct 2001	966,300 000		DEC01	Local	961,087 50	5,212 50	
322		1,000,000 00		862,229 49			Base	876,992 34	4,651 11	4,651 11
WB1R	99X020749	EURIBOR FUTURES	386 00 Dec 2001	93,267,250 000		DEC01	Local	92,535,000 00	732,250 00	
326		96,500,000 00		84,313,570 39			Base	83,651,616 57	661,953 82	661,953 82

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate Future Gr/Ls		Base Curr Gr/Ls	Trd Dts of Orig Trds Net Base Future Gr/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gr/Ls				
Lot			Notional Pa	Stl Date								
Ticker												
WB1R	99X020749	EURIBOR FUTURES										
326	CXL	-386 00 Dec 2001	-93,267,250 000		Local		-92,535,000 00	-732,250 00				
		-96,500,000 00	-84,313,570 39		Base		-83,651,616 57	-661,953 82	0 00			-661,953 82
WB1R	99X020749	EURIBOR FUTURES										
328		386 00 Dec 2001	93,267,250 000		Local		92,535,000 00	732,250 00				
		96,500,000 00	84,313,570 39		Base		83,651,616 57	661,953 82	0 00			661,953 82
WB1R	99X020749	EURIBOR FUTURES										
329		20 00 Dec 2001	4,804,500 000		Local		4,781,250 00	23,250 00				
		5,000,000 00	4,343,266 78		Base		4,322,248 79	21,017 99	0 00			21,017 99
WB1R	99X020749	EURIBOR FUTURES										
330		36 00 Dec 2001	8,648,550 000		Local		8,606,250 00	42,300 00				
		9,000,000 00	7,818,287 01		Base		7,780,047 82	38,239 19	0 00			38,239 19
WB1R	99X020749	EURIBOR FUTURES										
331		9 00 Dec 2001	2,162,250 000		Local		2,151,562 50	10,687 50				
		2,250,000 00	1,954,673 45		Base		1,945,011 96	9,661 50	0 00			9,661 50
WB1R	99X020749	EURIBOR FUTURES										
332		75 00 Dec 2001	18,020,625 000		Local		17,929,687 50	90,937 50				
		18,750,000 00	16,290,640 44		Base		16,208,432 96	82,207 48	0 00			82,207 48
WB1R	99X020749	EURIBOR FUTURES										
333		92 00 Dec 2001	22,106,450 000		Local		21,993,750 00	112,700 00				
		23,000,000 00	19,984,225 20		Base		19,882,344 43	101,880 77	0 00			101,880 77
WB1R	99X020749	EURIBOR FUTURES										
334		36 00 Dec 2001	8,650,800 000		Local		8,606,250 00	44,550 00				
		9,000,000 00	7,820,321 01		Base		7,780,047 82	40,273 19	0 00			40,273 19
WB1R	99X020749	EURIBOR FUTURES										
335		58 00 Dec 2001	13,938,125 000		Local		13,865,625 00	72,500 00				
		14,500,000 00	12,600,061 47		Base		12,534,521 49	65,539 98	0 00			65,539 98

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex. Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dte of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Security Name	Contract	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Trd Dte of Orig Trds	Net Base Future Gn/Ls												
WB1R	99X020749	336		EURIBOR FUTURES	56 00	Dec 2001	13,458,200 000	12,166,209 39	DEC01	Local	13,387,500 00	70,700 00	0 00	63,912 78	63,912 78												
								Base	12,102,296 61	63,912 78	0 00																
WB1M	99X020749	339		EURIBOR FUTURES	3 00	Oct 2001	725,250 000	665,924 55	DEC01	Local	719,800 00	5,450 00	0 00	5,004 20	5,004 20												
								Base	634,865 14	5,004 20	0 00																
WB1M	99X020749	368		EURIBOR FUTURES	4 00	Oct 2001	966,750 000	875,972 18	DEC01	Local	961,000 00	5,750 00	0 00	5,210 07	5,210 07												
								Base	881,092 42	5,210 07	0 00																
WB1M	99X020749	375		EURIBOR FUTURES	1 00	Sep 2001	240,137 500	213,986 53	DEC01	Local	239,650 00	487 50	0 00	434 41	434 41												
								Base	210,748 21	434 41	0 00																
WB1M	99X020749	410		EURIBOR FUTURES	3 00	Oct 2001	725,287 500	666,466 68	DEC01	Local	720,075 00	5,212 50	0 00	4,789 77	4,789 77												
								Base	643,170 99	4,789 77	0 00																
WB1M	99X020749	416		EURIBOR FUTURES	6 00	Sep 2001	1,441,575 000	1,302,318 86	DEC01	Local	1,437,900 00	3,675 00	0 00	3,320 00	3,320 00												
								Base	1,264,489 26	3,320 00	0 00																
WB1M	99X020749	443		EURIBOR FUTURES	4 00	Oct 2001	966,550 000	888,259 45	DEC01	Local	960,125 00	6,425 00	0 00	5,904 58	5,904 58												
								Base	857,583 65	5,904 58	0 00																
WB1M	99X020749	444		EURIBOR FUTURES	4 00	Oct 2001	967,250 000	870,718 45	DEC01	Local	960,837 50	6,412 50	0 00	5,772 53	5,772 53												
								Base	883,178 19	5,772 53	0 00																
WB1M	99X020749	484		EURIBOR FUTURES	4 00	Oct 2001	966,100 000	883,112 01	DEC01	Local	960,150 00	5,950 00	0 00	5,438 90	5,438 90												
								Base	857,605 98	5,438 90	0 00																

Base Currency USD - US DOLLAR														
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Pa	Stl Date	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trlds
Lot			Notional	Pa	Stl Date	Proceeds								Net Base Future Gn/Ls
Ticker														
WB1M	99X020749	EURIBOR FUTURES						DEC01						
484		3 000 Oct 2001	725,400 000					Local	721,812 50		3,587 50			
		750,000 00	659,388 61					Base	659,824 37		3,261 05	0 00		3,261 05
WB1M	99X020749	EURIBOR FUTURES						DEC01						
535		1 000 Nov 2001	241,775 000					Local	241,325 00		450 00			
		250,000 00	219,169 04					Base	224,311 59		407 93	0 00		407 93
WB1M	99X020749	EURIBOR FUTURES						DEC01						
544		4 000 Oct 2001	966,100 000					Local	960,500 00		5,600 00			
		1,000,000 00	880,503 54					Base	863,393 45		5,103 84	0 00		5,103 84
WB1M	99X020749	EURIBOR FUTURES						DEC01						
545		8 000 Sep 2001	1,930,000 000					Local	1,917,962 50		12,037 50			
		2,000,000 00	1,785,829 01					Base	1,682,627 37		11,138 30	0 00		11,138 30
WB1M	99X020749	EURIBOR FUTURES						DEC01						
546		13 000 Sep 2001	3,136,412 500					Local	3,117,487 50		18,925 00			
		3,250,000 00	2,902,122 50					Base	2,728,425 06		17,511 31	0 00		17,511 31
WB1M	99X020749	EURIBOR FUTURES						DEC01						
547		6 000 Sep 2001	1,447,725 000					Local	1,439,125 00		8,600 00			
		1,500,000 00	1,339,579 95					Base	1,268,540 72		7,957 58	0 00		7,957 58
WB1M	99X020749	EURIBOR FUTURES						DEC01						
625		4 000 Oct 2001	965,350 000					Local	960,612 50		4,737 50			
		1,000,000 00	871,711 05					Base	863,206 38		4,277 97	0 00		4,277 97
WB1M	99X020749	EURIBOR FUTURES						DEC01						
671		4 000 Oct 2001	965,950 000					Local	960,650 00		5,300 00			
		1,000,000 00	877,275 79					Base	863,144 03		4,813 46	0 00		4,813 46
WB1M	99X020749	EURIBOR FUTURES						DEC01						
671		-4 000 Oct 2001	-965,950 000					Local	-960,650 00		-5,300 00			
		-1,000,000 00	-877,275 79					Base	-863,144 03		-4,813 46	0 00		-4,813 46

Realized Gain/Loss - Futures Contracts

Composite

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate
Lot			Notional Pa	St Date	Proceeds				Future Gn/Ls
Ticker									Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X020749	EURIBOR FUTURES								
690		4 03 Oct 2001	965,950 000			Local	960,650 00	5,300 00	
		1,000,000 00	877,468 98			Base	863,144 03	4,814 52	4,814 52
WB1M 99X020749	EURIBOR FUTURES								
731		6 03 Oct 2001	1,449,300 000			Local	1,440,575 00	8,725 00	
		1,500,000 00	1,311,471 57			Base	1,307,031 94	7,895 26	7,895 26
WB1M 99X020749	EURIBOR FUTURES								
737		1 03 Sep 2001	241,462 500			Local	239,887 50	1,575 00	
		250,000 00	222,652 57			Base	211,436 84	1,452 31	1,452 31
WB1M 99X020749	EURIBOR FUTURES								
738		7 03 Sep 2001	1,690,325 000			Local	1,679,137 50	11,187 50	
		1,750,000 00	1,558,648 68			Base	1,478,888 48	10,316 00	10,316 00
WB1M 99X020749	EURIBOR FUTURES								
770		4 03 Oct 2001	966,150 000			Local	960,287 50	5,862 50	
		1,000,000 00	878,104 82			Base	875,494 11	5,316 12	5,316 12
99X020749 Total			229,682,812 50			Local	228,247,950 00	1,434,862 50	
			207,864,764 39			Base	205,739,158 62	1,298,859 26	1,298,859 26
WB1M 99X021796	EURIBOR FUTURES								
010		8 06 Dec 2001	1,935,800 000			Local	1,934,600 00	1,200 00	
		2,000,000 00	1,725,184 96			Base	1,776,614 79	1,069 44	1,069 44
WB1M 99X021796	EURIBOR FUTURES								
010		2 08 Nov 2001	486,000 000			Local	481,125 00	4,875 00	
		500,000 00	433,852 20			Base	443,212 35	4,351 91	4,351 91
WB1M 99X021796	EURIBOR FUTURES								
012		8 06 Dec 2001	1,936,600 000			Local	1,934,712 50	1,887 50	
		2,000,000 00	1,725,897 92			Base	1,773,138 38	1,682 14	1,682 14

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Stl Date										
WB1M 99X021796	EURIBOR FUTURES	7 08 Dec 2001	1,693,912 500	Local		1,693,050 00		862 50					
013		1,750,000 00	1 509,614 82	Base		1,550,639 86		768 66		0 00		768 66	
WB1M 99X021796	EURIBOR FUTURES	28 08 Dec 2001	6,776,000 000	Local		6,777,075 00		-1,075 00					
014		7,000,000 00	6,038,771 20	Base		6,201,069 15		-958 04		0 00		-958 04	
WB1M 99X021796	EURIBOR FUTURES	1 07 Oct 2001	241,925 000	Local		240,625 00		1,300 00					
016		250,000 00	219,353 40	Base		220,292 19		1,178 71		0 00		1,178 71	
WB1M 99X021796	EURIBOR FUTURES	19 08 Nov 2001	4,603,462 500	Local		4,590,337 50		13,125 00					
060		4,750,000 00	4,042,300 45	Base		4,247,439 30		11,525 06		0 00		11,525 06	
WB1M 99X021796	EURIBOR FUTURES	10 08 Nov 2001	2,422,750 000	Local		2,416,275 00		6,475 00					
061		2,500,000 00	2,127,416 79	Base		2,241 868 54		5,685 70		0 00		5,685 70	
WB1M 99X021796	EURIBOR FUTURES	2 09 Nov 2001	485,725 000	Local		481,125 00		4,600 00					
078		500,000 00	433,995 29	Base		443,212 35		4,110 10		0 00		4,110 10	
WB1M 99X021796	EURIBOR FUTURES	1 09 Nov 2001	242,875 000	Local		240,562 50		2,312 50					
079		250,000 00	217,008 81	Base		221,606 18		2,066 22		0 00		2,066 22	
WB1M 99X021796	EURIBOR FUTURES	3 09 Dec 2001	726,262 500	Local		726,000 00		262 50					
095		750,000 00	646,954 64	Base		656,279 59		233 84		0 00		233 84	
WB1M 99X021796	EURIBOR FUTURES	5 09 Dec 2001	1,210,500 000	Local		1,210,712 50		-212 50					
096		1,250,000 00	1,078,313 40	Base		1,080,414 83		-189 30		0 00		-189 30	

Realized Gain/Loss - Futures Contracts

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Composite
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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex. Rate
Lot			Notional Pa	Set Date	Proceeds				Future Gn/Ls
Ticker								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X021796	EURIBOR FUTURES				MAR02			
102		3 00 Nov 2001	726,225 000		726,225 000	Local	724,950 00		1,275 00
		750,000 00	640,312 58		640,312 58	Base	673,841 03	0 00	1,124 17
WB1M	99X021796	EURIBOR FUTURES				MAR02			
103		6 00 Nov 2001	1,452,525 000		1,452,525 000	Local	1,449,912 50		2,612 50
		1,500,000 00	1,280,691 29		1,280,691 29	Base	1,347,693 69	0 00	2,303 44
WB1M	99X021796	EURIBOR FUTURES				MAR02			
130		1 00 Dec 2001	242,162 500		242,162 500	Local	242,512 50		-350 00
		250,000 00	214,798 14		214,798 14	Base	220,443 86	0 00	-310 45
WB1M	99X021796	EURIBOR FUTURES				MAR02			
158		1 00 Nov 2001	242,762 500		242,762 500	Local	240,562 50		2,200 00
		250,000 00	214,092 25		214,092 25	Base	221,606 17	0 00	1,940 18
WB1M	99X021796	EURIBOR FUTURES				MAR02			
159		3 00 Nov 2001	728,325 000		728,325 000	Local	721,600 00		6,725 00
		750,000 00	642,309 82		642,309 82	Base	682,838 17	0 00	5,930 78
WB1M	99X021796	EURIBOR FUTURES				MAR02			
177		2 00 Dec 2001	484,325 000		484,325 000	Local	484,412 50		-87 50
		500,000 00	431,049 25		431,049 25	Base	431,514 77	0 00	-77 88
WB1M	99X021796	EURIBOR FUTURES				MAR02			
178		1 00 Dec 2001	242,175 000		242,175 000	Local	242,237 50		-62 50
		250,000 00	215,535 75		215,535 75	Base	215,785 22	0 00	-55 63
WB1M	99X021796	EURIBOR FUTURES				MAR02			
227		12 00 Dec 2001	2,905,650 000		2,905,650 000	Local	2,910,900 00		-5,250 00
		3,000,000 00	2,557,262 56		2,557,262 56	Base	2,625,703 44	0 00	-4,620 53
WB1M	99X021796	EURIBOR FUTURES				MAR02			
228		9 00 Dec 2001	2,179,125 000		2,179,125 000	Local	2,183,475 00		-4,350 00
		2,250,000 00	1,917,847 91		1,917,847 91	Base	1,956,684 70	0 00	-3,828 43

Realized Gain/Loss - Futures Contracts

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Composite

January 01, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gm/Ls		Net Base Future Gm/Ls	
Lot	Ticker	Notional Pa	Stl Date								

WB1M	99X021796	EURIBOR FUTURES	2 00 Nov 2001	485,050 000		480,925 00		4,125 00			
233		500,000 00		428,638 69		439,228 80		3,645 26	0 00		3,645 26
WB1M	99X021796	EURIBOR FUTURES	4 00 Nov 2001	970,200 000		961,875 00		8,325 00			
234		1,000,000 00		857,365 74		878,480 44		7,356 81	0 00		7,356 81
WB1M	99X021796	EURIBOR FUTURES	7 00 Nov 2001	1,697,762 500		1,683,387 50		14,375 00			
235		1,750,000 00		1,500,312 72		1,537,197 31		12,703 19	0 00		12,703 19
WB1M	99X021796	EURIBOR FUTURES	2 00 Dec 2001	484,550 000		484,487 50		62 50			
271		500,000 00		433,236 16		430,394 51		55 88	0 00		55 88
WB1M	99X021796	EURIBOR FUTURES	7 00 Dec 2001	1,695,137 500		1,696,312 50		-1,175 00			
283		1,750,000 00		1,494,772 25		1,507,664 27		-1,036 11	0 00		-1,036 11
WB1M	99X021796	EURIBOR FUTURES	4 00 Nov 2001	968,800 000		961,862 50		6,937 50			
306		1,000,000 00		853,609 68		877,579 49		6,112 63	0 00		6,112 63
WB1M	99X021796	EURIBOR FUTURES	1 00 Nov 2001	242,212 500		240,400 00		1,812 50			
307		250,000 00		213,413 43		218,812 08		1,596 99	0 00		1,596 99
WB1M	99X021796	EURIBOR FUTURES	2 00 Nov 2001	484,225 000		480,800 00		3,425 00			
308		500,000 00		426,650 65		437,624 16		3,017 77	0 00		3,017 77
WB1M	99X021796	EURIBOR FUTURES	1 00 Nov 2001	242,150 000		240,400 00		1,750 00			
402		250,000 00		126,426 52		218,812 08		913 68	0 00		913 68

Realized Gain/Loss - Futures Contracts

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New York

June 3, 2002

STATE STREET

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Sell Date										
WB1M	99X021796	EURIBOR FUTURES											
402	CXL	-1 00 Nov 2001			-242,150 000		-240,400 00	-1,750 00	-913 68	0 00	-913 68		
		-250,000 00			-126,426 52		-218,812 08						
WB1M	99X021796	EURIBOR FUTURES											
516		1 00 Nov 2001			242,150 000		240,400 00	1,750 00	1,549 28	0 00	1,549 28		
		250,000 00			214,375 40		218,812 08						
WB1M	99X021796	EURIBOR FUTURES											
581		5 00 Nov 2001			1,210,937 500		1,202,300 00	8,637 50	7,594 96	0 00	7,594 96		
		1,250,000 00			1,064,777 34		1,094,141 08						
WB1M	99X021796	EURIBOR FUTURES											
584		6 00 Nov 2001			1,453,050 000		1,442,937 50	10,112 50	8,891 92	0 00	8,891 92		
		1,500,000 00			1,277,666 87		1,313,145 29						
WB1M	99X021796	EURIBOR FUTURES											
586		5 00 Nov 2001			1,211,000 000		1,203,400 00	7,600 00	6,682 69	0 00	6,682 69		
		1,250,000 00			1,064,832 30		1,096,105 07						
WB1M	99X021796	EURIBOR FUTURES											
597		7 00 Dec 2001			1,694,700 000		1,695,575 00	-875 00	-791 88	0 00	-791 88		
		1,750,000 00			1,533,703 50		1,515,942 53						
WB1M	99X021796	EURIBOR FUTURES											
601		6 00 Dec 2001			1,454,925 000		1,450,075 00	4,850 00	4,324 26	0 00	4,324 26		
		1,500,000 00			1,297,211 13		1,341,173 45						
WB1M	99X021796	EURIBOR FUTURES											
636		3 00 Dec 2001			726,450 000		727,012 50	-562 50	-507 21	0 00	-507 21		
		750,000 00			655,039 96		658,746 03						
WB1M	99X021796	EURIBOR FUTURES											
637		9 00 Dec 2001			2,179,237 500		2,182,475 00	-3,237 50	-2,919 25	0 00	-2,919 25		
		2,250,000 00			1,965,018 45		1,969,588 62						

Realized Gain/Loss - Futures Contracts

Composite - January 01, 2001 to December 31, 2001

Statement 31

Via Data June 3, 2002



STATE STREET.
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR												
Fund	Asset ID	Security Name	Contracts		Trd Date	Notional	Proceeds	Security Description		Notional	Close Ex Rate	Trd Dts of Orig Trlds
Lot	Ticker	Notional Pa	Notional	Pa	Sft Date	Notional	Proceeds			Cost	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X021796	EURIBOR FUTURES						MAR02				
644		9 00 Nov 2001	2,180,700 000					Local		2,167,025 00	13,675 00	
		2,250,000 00	1,917,489 51					Base		1,952,441 02	12,024 42	12,024 42
WB1M	99X021796	EURIBOR FUTURES						MAR02				
644		CXL -9 00 Nov 2001	-2,180,700 000					Local		-2,167,025 00	-13,675 00	
		-2,250,000 00	-1,917,489 51					Base		-1,952,441 02	-12,024 42	-12,024 42
WB1M	99X021796	EURIBOR FUTURES						MAR02				
646		4 00 Nov 2001	969,250 000					Local		962,925 00	6,325 00	
		1,000,000 00	852,261 52					Base		862,059 61	5,561 57	5,561 57
WB1M	99X021796	EURIBOR FUTURES						MAR02				
646		CXL -4 00 Nov 2001	-969,250 000					Local		-962,925 00	-6,325 00	
		-1,000,000 00	-852,261 52					Base		-862,059 61	-5,561 57	-5,561 57
WB1M	99X021796	EURIBOR FUTURES						MAR02				
648		4 00 Nov 2001	969,250 000					Local		962,925 00	6,325 00	
		1,000,000 00	851,389 20					Base		862,059 61	5,555 88	5 555 88
WB1M	99X021796	EURIBOR FUTURES						MAR02				
648		CXL -4 00 Nov 2001	-969,250 000					Local		-962,925 00	-6,325 00	
		-1,000,000 00	-851,389 20					Base		-862,059 61	-5,555 88	-5,555 88
WB1M	99X021796	EURIBOR FUTURES						MAR02				
649		4 00 Nov 2001	969,250 000					Local		963,112 50	6,137 50	
		1,000,000 00	851,389 20					Base		869,280 94	5,391 18	5,391 18
WB1M	99X021796	EURIBOR FUTURES						MAR02				
650		9 00 Nov 2001	2,180,700 000					Local		2,166,837 50	13,862 50	
		2,250,000 00	1,915,526 88					Base		1,945,219 69	12,176 82	12,176 82
WB1M	99X021796	EURIBOR FUTURES						MAR02				
686		15 06 Dec 2001	3,633,000 000					Local		3,625,887 50	7,112 50	
		3,750,000 00	3,226,830 60					Base		3,320,394 44	6,317 33	6,317 33

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement of

Income



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dta of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB1M	99X021796	EURIBOR FUTURES	7 08 Dec 2001	1,695,487 500			MAR02	Local	1,692,675 00		2,812 50
687		1,750,000 00		1,505,932 00			Base		1,551,167 37		2,498 06
WB1M	99X021796	EURIBOR FUTURES	8 08 Nov 2001	1,941,900 000			MAR02	Local	1,925,062 50		16,837 50
704		2,000,000 00		1,741,495 92			Base		1,757,341 41		15,099 87
WB1M	99X021796	EURIBOR FUTURES	2 08 Nov 2001	484,300 000			MAR02	Local	481,350 00		2,950 00
704		500,000 00		424,343 66			Base		428,786 58		2,584 79
WB1M	99X021796	EURIBOR FUTURES	4 08 Nov 2001	970,900 000			MAR02	Local	962,550 00		8,350 00
705		1,000,000 00		870,703 12			Base		878,326 87		7,488 28
WB1M	99X021796	EURIBOR FUTURES	3 08 Oct 2001	725,925 000			MAR02	Local	721,875 00		4,050 00
733		750,000 00		656,889 53			Base		660,876 56		3,664 85
WB1M	99X021796	EURIBOR FUTURES	2 07 Nov 2001	485,900 000			MAR02	Local	481,275 00		4,625 00
765		500,000 00		436,483 97			Base		439,163 44		4,154 64
WB1M	99X021796	EURIBOR FUTURES	2 07 Nov 2001	485,875 000			MAR02	Local	481,125 00		4,750 00
766		500,000 00		436,461 51			Base		443,212 35		4,266 93
WB1M	99X021796	EURIBOR FUTURES	3 08 Nov 2001	726,525 000			MAR02	Local	721,325 00		5,200 00
782		750,000 00		636,871 82			Base		641,522 66		4,558 32
WB1M	99X021796	EURIBOR FUTURES	9 08 Nov 2001	2,179 687 500			MAR02	Local	2,165,875 00		13,812 50
783		2,250,000 00		1,910,714 06			Base		1,942,890 83		12,108 04

Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date June 5, 2002

STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Security Description			Notional	Close Ex. Rate	Trd Dts of Orig Trds			
Lot	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr	Gn/Ls	Net Base	Future Gn/Ls
Ticker	Notional Pa	Stl Date				Future Gn/Ls	Future Gn/Ls				
WB1M 99X021796	EURIBOR FUTURES		MAR02								
784	7 00	Nov 2001	1,695,137 500		1,685,475 00	9,662 50					
	1,750,000 00		1,485,957 53		1,515,916 22	8,470 15	0 00				8,470 15
WB1M 99X021796	EURIBOR FUTURES		MAR02								
785	4 00	Nov 2001	968,450 000		966,325 00	2,125 00					
	1,000,000 00		848,943 27		894,140 53	1,862 78	0 00				1,862 78
99X021796	Total		68,308,512 50		68,101,737 50	206,775 00					
			60,541,730 77		62,034,773 66	182,849 32	0 00				182,849 32
WB1R 99X028056	EURIBOR(WESTERN 96 CALL)		OCT 96 CALL								
597	14 00	Sep 2001	525 000		3,900 26	-3,375 26					
	3,500,000 00		483 29		3,563 08	-3,107 10	0 00				-3,107 10
WB1R 99X028395	EURIBOR(WATERN 95CALL)		SEP 95 CALL								
598	85 00	Sep 2001	189,125 000		167,455 15	21,669 85					
	21,250,000 00		174,099 03		152,978 63	19,948 18	0 00				19,948 18
WB1R 99X028403	EURIBOR(WESTERN 96 CALL)		DEC 96 CALL								
694	302 00	Sep 2001	471,875 000		141,721 68	330,153 32					
	75,500,000 00		429,429 74		128,062 81	300,455 95	0 00				300,455 95
WB1R 99X028403	EURIBOR(WESTERN 96 CALL)		DEC 96 CALL								
694	CXL	-302 00	Sep 2001	-471,875 000	-141,721 68	-330,153 32					
	-75,500,000 00		-429,429 74		-128,062 81	-300,455 95	0 00				-300,455 95
WB1R 99X028403	EURIBOR(WESTERN 96 CALL)		DEC 96 CALL								
696	302 00	Sep 2001	471,875 000		141,721 68	330,153 32					
	75,500,000 00		429,429 74		128,062 81	300,455 95	0 00				300,455 95

Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January, 01, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Year Date	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
										Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)					DEC 96 CALL				
696		CXL	-302 08 Sep 2001	-471,875 000			Local	-141,721 68	-330,153 32		
			-75,500,000 00	-429,429 74			Base	-128,062 81	-300,455 95	0 00	-300,455 95
WB1R	99X028403	EURIBOR(WESTERN 96 CALL)					DEC 96 CALL				
697		302 08 Sep 2001	471,875 000				Local	141,721 68	330,153 32		
		75,500,000 00	429,429 74				Base	128,062 81	300,455 95	0 00	300,455 95
99X028403 Total											
			471,875 00				Local	141,721 68	330,153 32		
			429,429 74				Base	128,062 81	300,455 95	0 00	300,455 95
WB1M	99X028601	EURIBOR FUTURES					JUN02				
07		15 08 Dec 2001	3,625,687 500				Local	3,637,000 00	-11,312 50		
		3,750,000 00	3,231,212 70				Base	3,285,588 41	-10,081 70	0 00	-10,081 70
WB1M	99X028601	EURIBOR FUTURES					JUN02				
08		7 08 Dec 2001	1,692,425 000				Local	1,700,575 00	-8,150 00		
		1,750,000 00	1,508,289 16				Base	1,522,985 37	-7,263 28	0 00	-7,263 28
WB1M	99X028601	EURIBOR FUTURES					JUN02				
09		8 08 Dec 2001	1,933,500 000				Local	1,943,187 50	-9,687 50		
		2,000,000 00	1,723,135 20				Base	1,716,516 00	-8,633 50	0 00	-8,633 50
WB1M	99X028601	EURIBOR FUTURES					JUN02				
017		1 07 Oct 2001	241,875 000				Local	241,687 50	187 50		
		250,000 00	219,308 06				Base	221,482 42	170 01	0 00	170 01
WB1M	99X028601	EURIBOR FUTURES					JUN02				
055		3 08 Oct 2001	725,962 500				Local	724,900 00	1,062 50		
		750,000 00	652,132 11				Base	665,675 05	954 44	0 00	954 44
WB1M	99X028601	EURIBOR FUTURES					JUN02				
059		8 08 Nov 2001	1,936,900 000				Local	1,932,725 00	4,175 00		
		2,000,000 00	1,700,791 90				Base	1,778,783 50	3,666 07	0 00	3,666 07

Realized Gain/Loss - Futures Contracts

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STATE STREET

Serving Institutional Investors Worldwide



Composite

January 01, 2001 to December 31, 2001

June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot		Notional Pa	Stl Date								
Ticker											
WB1M 99X028601	EURIBOR FUTURES			JUN02							
098		5 00 Dec 2001	1,209,250 000	Local	1,212,125 00			-2,875 00			
		1,250,000 00	1,077,199 90	Base	1,069,895 42			-2,561 05	0 00		-2,561 05
WB1M 99X028601	EURIBOR FUTURES			JUN02							
100		3 00 Oct 2001	726,375 000	Local	724,575 00			1,800 00			
		750,000 00	651,848 93	Base	668,130 61			1,615 32	0 00		1,615 32
WB1M 99X028601	EURIBOR FUTURES			JUN02							
146		1 00 Oct 2001	242,150 000	Local	241,525 00			625 00			
		250,000 00	215,537 72	Base	222,710 21			556 31	0 00		556 31
WB1M 99X028601	EURIBOR FUTURES			JUN02							
160		5 00 Nov 2001	1,214,375 000	Local	1,208,100 00			6,275 00			
		1,250,000 00	1,070,957 31	Base	1,112,056 05			5,533 93	0 00		5,533 93
WB1M 99X028601	EURIBOR FUTURES			JUN02							
160	CXL	-5 00 Nov 2001	-1,214,375 000	Local	-1,208,100 00			-6,275 00			
		-1,250,000 00	-1,070,957 31	Base	-1,112,056 05			-5,533 93	0 00		-5,533 93
WB1M 99X028601	EURIBOR FUTURES			JUN02							
161		2 00 Nov 2001	485,800 000	Local	483,125 00			2,675 00			
		500,000 00	428,427 02	Base	444,571 63			2,359 08	0 00		2,359 08
WB1M 99X028601	EURIBOR FUTURES			JUN02							
161	CXL	-2 00 Nov 2001	-485,800 000	Local	-483,125 00			-2,675 00			
		-500,000 00	-428,427 02	Base	-444,571 63			-2,359 08	0 00		-2,359 08
WB1M 99X028601	EURIBOR FUTURES			JUN02							
181		2 00 Dec 2001	483,850 000	Local	484,400 00			-550 00			
		500,000 00	430,626 50	Base	426,804 84			-489 50	0 00		-489 50
WB1M 99X028601	EURIBOR FUTURES			JUN02							
183		2 00 Nov 2001	485,800 000	Local	483,250 00			2,550 00			
		500,000 00	428,427 02	Base	444,831 63			2,248 85	0 00		2,248 85

Realized Gain/Loss - Futures Contracts

Statement 3M



STATE STREET
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

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Base Currency: USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gm/Ls	Future Gm/Ls	Base Curr Gm/Ls	Net Base Future Gm/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X028601	EURIBOR FUTURES			JUN02							
183	CXL	-2 00 Nov 2001		Local	-485,800 000		-483,250 00	-2,550 00			
		-500,000 00		Base	-428,427 02		-444,831 63	-2,248 85	0 00		-2,248 85
WB1M 99X028601	EURIBOR FUTURES			JUN02							
186		2 00 Nov 2001		Local	485,800 000		483,250 00	2,550 00			
		500,000 00		Base	428,427 02		444,831 63	2,248 85	0 00		2,248 85
WB1M 99X028601	EURIBOR FUTURES			JUN02							
186	CXL	-2 00 Nov 2001		Local	-485,800 000		-483,250 00	-2,550 00			
		-500,000 00		Base	-428,427 02		-444,831 63	-2,248 85	0 00		-2,248 85
WB1M 99X028601	EURIBOR FUTURES			JUN02							
226		11 00 Dec 2001		Local	2,662,275 000		2,662,412 50	-137 50			
		2,750,000 00		Base	2,343,068 23		2,345,996 77	-121 01	0 00		-121 01
WB1M 99X028601	EURIBOR FUTURES			JUN02							
286		9 08 Dec 2001		Local	2,178,562 500		2,179,112 50	-550 00			
		2,250,000 00		Base	1,921,056 41		1,937,452 08	-484 99	0 00		-484 99
WB1M 99X028601	EURIBOR FUTURES			JUN02							
370		1 00 Oct 2001		Local	242,475 000		241,525 00	950 00			
		250,000 00		Base	219,706 60		222,710 20	860 80	0 00		860 80
WB1M 99X028601	EURIBOR FUTURES			JUN02							
409		1 00 Oct 2001		Local	242,137 500		241,550 00	587 50			
		250,000 00		Base	222,500 15		221,187 34	539 85	0 00		539 85
WB1M 99X028601	EURIBOR FUTURES			JUN02							
543		3 00 Oct 2001		Local	725,700 000		724,687 50	1,012 50			
		750,000 00		Base	661,402 98		663,596 34	922 79	0 00		922 79
WB1M 99X028601	EURIBOR FUTURES			JUN02							
623		3 00 Oct 2001		Local	724,987 500		724,687 50	300 00			
		750,000 00		Base	654,663 71		663,596 35	270 90	0 00		270 90

Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Data June 8, 2002



STATE STREET

Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		
Lot	Tricker	Notional Pa	Stl Date							Net Base Future Gn/Ls
WB1M	99X028601	EURIBOR FUTURES								
635		7 08 Dec 2001			1,694,262 500	1,694,650 00	-387 50			
		1,750,000 00			1,527,716 50	1,498,239 16	-349 41		0 00	-349 41
WB1M	99X028601	EURIBOR FUTURES								
645		1 00 Nov 2001			242,212 500	241,625 00	587 50			
		250,000 00			212,977 45	222,415 81	516 59		0 00	516 59
WB1M	99X028601	EURIBOR FUTURES								
645		-1 00 Nov 2001			-242,212 500	-241,625 00	-587 50			
		-250,000 00			-212,977 45	-222,415 81	-516 59		0 00	-516 59
WB1M	99X028601	EURIBOR FUTURES								
647		1 00 Nov 2001			242,212 500	241,625 00	587 50			
		250,000 00			212,759 46	222,415 81	516 06		0 00	516 06
WB1M	99X028601	EURIBOR FUTURES								
670		3 00 Oct 2001			725,475 000	724,687 50	787 50			
		750,000 00			658,876 40	663,596 34	715 21		0 00	715 21
WB1M	99X028601	EURIBOR FUTURES								
670		-3 00 Oct 2001			-725,475 000	-724,687 50	-787 50			
		-750,000 00			-658,876 40	-663,596 34	-715 21		0 00	-715 21
WB1M	99X028601	EURIBOR FUTURES								
689		7 08 Dec 2001			1,694,612 500	1,691,912 50	2,700 00			
		1,750,000 00			1,505,154 82	1,547,809 21	2,398 15		0 00	2,398 15
WB1M	99X028601	EURIBOR FUTURES								
691		3 00 Oct 2001			725,475 000	724,687 50	787 50			
		750,000 00			659,021 49	663,596 34	715 37		0 00	715 37
WB1M	99X028601	EURIBOR FUTURES								
729		2 00 Oct 2001			483,800 000	483,225 00	575 00			
		500,000 00			437,790 62	442,827 39	520 32		0 00	520 32

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

Statement of

Village of

June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future G/Ls	Future G/Ls	Base Curr G/Ls	Net Base Future G/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X028601	EURIBOR FUTURES		JUN02							
730		2 005 Oct 2001	483,775 000	Local		483,325 00	450 00				
		500,000 00	437,768 00	Base		442,919 03	407 21		0 00	407 21	
WB1M	99X028601	EURIBOR FUTURES		JUN02							
769		2 005 Oct 2001	483,875 000	Local		483,350 00	525 00				
		500,000 00	438,777 85	Base		442,941 95	476 07		0 00	476 07	
	99X028601	Total									
			25,402,125 00	Local		25,419,450 00	-17,325 00				
			22,651,469 00	Base		22,903,859 80	-15,394 77		0 00	-15,394 77	
WB1M	99X028619	EURIBOR FUTURES		SEP02							
317		1 00 Nov 2001	241,650 000	Local		241,537 50	112 50				
		250,000 00	216,397 58	Base		212,383 93	100 74		0 00	100 74	
WB1M	99X028619	EURIBOR FUTURES		SEP02							
425		1 00 Nov 2001	241,900 000	Local		241,537 50	362 50				
		250,000 00	215,823 18	Base		212,383 92	323 42		0 00	323 42	
WB1M	99X028619	EURIBOR FUTURES		SEP02							
527		1 03 Dec 2001	241,987 500	Local		241,537 50	450 00				
		250,000 00	215,635 06	Base		212,383 93	401 00		0 00	401 00	
WB1M	99X028619	EURIBOR FUTURES		SEP02							
528		1 03 Dec 2001	241,962 500	Local		241,537 50	425 00				
		250,000 00	215,612 78	Base		212,383 92	378 72		0 00	378 72	
	99X028619	Total									
			967,500 00	Local		966,150 00	1,350 00				
			863,468 60	Base		849,535 70	1,203 88		0 00	1,203 88	
WB1M	99X028627	EURIBOR FUTURES		DEC02							
599		1 04 Dec 2001	241,112 500	Local		240,875 00	237 50				
		250,000 00	214,975 91	Base		211,054 68	211 76		0 00	211 76	

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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Valid Date: June 3, 2002

STATE STREET

Securities Administration Investments (U.S.) Inc.



Base Currency: USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date								
UNITED KINGDOM Total											
WB1R	99X029245	EURIBOR(WESTERN95 875 CALL)	191 00	May 2001	54,244 000	47,517 72	47,750 00	6,494 00			
552		47,750,000 00					43,125 41	5,688 74	0 00	0 00	5,688 74
WB1R	99X029245	EURIBOR(WESTERN95 875 CALL)	156 00	May 2001	38,454 000	33,685 69	39,000 00	-546 00			
553		39,000,000 00					35,222 84	-478 30	0 00	0 00	-478 30
99X029245	Total						86,750 00	5,948 00			
							78,348 25	5,210 44	0 00	0 00	5,210 44
UNITED KINGDOM Total											
							555,120,964 39	2,383,508 61			
							501,708,736 93	2,159,276 23	0 00	0 00	2,159,276 23
EURO CURRENCY Total											
							1,192,282,094 39	4,861,078 61			
							1,070,878,469 67	4,433,710 10	0 00	0 00	4,433,710 10
JAPANESE YEN											
WB1M	99X015657	EURO YEN FUTURES	2 00	Jan 2001	49,845,000 000	49,782,500 00	49,782,500 00	62,500 00			
05		500,000 00					443,141 36	533 94	0 00	0 00	533 94
WB1M	99X015657	EURO YEN FUTURES	3 00	Feb 2001	74,831,250 000	74,673,750 00	74,673,750 00	157,500 00			
014		750,000 00					664,712 04	1,349 61	0 00	0 00	1,349 61
WB1M	99X015657	EURO YEN FUTURES	1 00	Jan 2001	24,917,500 000	24,891,250 00	24,891,250 00	26,250 00			
048		250,000 00					221,570 68	224 78	0 00	0 00	224 78

Realized Gain/Loss - Futures Contracts

Statement 31

Composite
January 01, 2001 to December 31, 2001



STATE STREET
Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot			Notional Pa	Stt Date					
Ticker									
WB1M	99X015657	EURO YEN FUTURES							
057		6 08 Feb 2001	149,692,500 000				Local	149,347,500 00	
		1,500,000 00	1,287,123 82				Base	1,329,424 07	
									2,966 47
WB1M	99X015657	EURO YEN FUTURES							
117		2 02 Feb 2001	49,905,000 000				Local	49,782,500 00	
		500,000 00	429,332 72				Base	443,141 36	
									1,053 87
WB1M	99X015657	EURO YEN FUTURES							
156		2 08 Feb 2001	49,905,000 000				Local	49,782,500 00	
		500,000 00	425,266 30				Base	443,141 36	
									1,043 89
WB1M	99X015657	EURO YEN FUTURES							
210		6 03 Mar 2001	149,782,500 000				Local	149,347,500 00	
		1,500,000 00	1,257,408 50				Base	1,329,424 07	
									3,651 78
WB1M	99X015657	EURO YEN FUTURES							
217		6 08 Jan 2001	149,520,000 000				Local	149,347,500 00	
		1,500,000 00	1,286,746 99				Base	1,329,424 07	
									1,484 51
WB1M	99X015657	EURO YEN FUTURES							
245		3 02 Mar 2001	74,898,750 000				Local	74,673,750 00	
		750,000 00	629,074 60				Base	664,712 03	
									1,889 78
WB1M	99X015657	EURO YEN FUTURES							
275		3 03 Jan 2001	74,703,750 000				Local	74,603,750 00	
		750,000 00	642,336 83				Base	687,456 52	
									859 85
WB1M	99X015657	EURO YEN FUTURES							
292		2 05 Mar 2001	49,932,500 000				Local	49,782,500 00	
		500,000 00	419,283 20				Base	443,141 36	
									1,259 55
WB1M	99X015657	EURO YEN FUTURES							
308		1 02 Feb 2001	24,916,250 000				Local	24,891,250 00	
		250,000 00	216,946 02				Base	221,570 68	
									217 68

Trd Dts of Orig Trds
Net Base Future Grn/Ls

Base Curr Grn/Ls

Close Ex. Rate
Future Grn/Ls

Notional
Cost

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

View Only June 3, 2002



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	St Date	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X015657	EURO YEN FUTURES		JUN01					
328		4 000	Mar 2001	99,860,000 000	99,565,000 00	295,000 00	2,481 25	0 00	2,481 25
		1,000,000 00		839,922 46	886,282 71				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
336		20 000	Jan 2001	1498,125,000 000	497,731,250 00	393,750 00	3,389 40	0 00	3,389 40
		5,000,000 00		4,287,860 00	4,482,723 87				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
368		3 000	Feb 2001	74,760,000 000	74,673,750 00	86,250 00	750 03	0 00	750 03
		750,000 00		650,112 96	664,712 03				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
386		1 000	Mar 2001	24,966,250 000	24,891,250 00	75,000 00	627 14	0 00	627 14
		250,000 00		208,765 36	221,570 68				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
390		1 000	Feb 2001	24,921,250 000	24,891,250 00	30,000 00	258 54	0 00	258 54
		250,000 00		214,771 33	221,570 68				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
432		17 000	Jan 2001	1423,448,750 000	423,151,250 00	297,500 00	2,555 40	0 00	2,555 40
		4,250,000 00		3,637,250 90	3,766,701 53				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
460		14 000	Jan 2001	1348,740,000 000	348,477,500 00	262,500 00	2,257 50	0 00	2,257 50
		3,500,000 00		2,989,164 00	3,101,989 50				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
480		2 000	Feb 2001	49,850,000 000	49,782,500 00	67,500 00	575 03	0 00	575 03
		500,000 00		424,672 15	443,141 36				
WB1M	99X015657	EURO YEN FUTURES		JUN01					
507		11 000	Jan 2001	1274,065,000 000	273,803,750 00	261,250 00	2,219 06	0 00	2,219 06
		2,750,000 00		2,327,911 32	2,437,277 46				

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Composite

January 01, 2001 to December 31, 2001

Year-End

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds			Future Gn/Ls				Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X015657	EURO YEN FUTURES		JUN01									
515		4 03 Feb 2001	99,730,000 000	Local		99,565,000 00		165,000 00					
		1,000,000 00	855,982 59	Base		886,282 71		1,416 20		0 00		1,416 20	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
568		5 02 Jan 2001	124,456 250 00	Local		124,456 250 00		125,000 00					
		1,250,000 00	1,055,950 67	Base		1,107,853 39		1,059 50		0 00		1,059 50	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
570		1 05 Feb 2001	24,932,500 000	Local		24,891,250 00		41,250 00					
		250,000 00	215,466 67	Base		221,570 68		356 48		0 00		356 48	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
571		4 05 Feb 2001	99,725,000 000	Local		99,565,000 00		160,000 00					
		1,000,000 00	861,823 45	Base		886,282 71		1,382 72		0 00		1,382 72	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
587		7 03 Jan 2001	174,422,500 000	Local		174,238,750 00		183,750 00					
		1,750,000 00	1,478,405 11	Base		1,550,994 75		1,557 46		0 00		1,557 46	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
594		4 06 Feb 2001	99,725,000 000	Local		99,565,000 00		160,000 00					
		1,000,000 00	863,419 91	Base		886,282 71		1,385 28		0 00		1,385 28	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
595		80 03 Mar 2001	997,400,000 000	Local		1,991,347,500 00		6,052,500 00					
		20,000,000 00	16,394,976 61	Base		17,718,809 86		49,679 89		0 00		49,679 89	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
617		6 06 Jan 2001	149,490,000 000	Local		149,347,500 00		142,500 00					
		1,500,000 00	1,269,319 59	Base		1,329,424 07		1,209 97		0 00		1,209 97	
WB1M	99X015657	EURO YEN FUTURES		JUN01									
664		6 07 Jan 2001	149,497,500 000	Local		149,347,500 00		150,000 00					
		1,500,000 00	1,266,827 97	Base		1,329,424 07		1,271 19		0 00		1,271 19	

Realized Gain/Loss - Futures Contracts

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January 01-2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	99X015657	EURO YEN FUTURES	4	Feb 2001	99,755,000 000	JUN01	Local	190,000 00			
680			1,000,000 00		855,798 15	Base	866,282 71	1,630 01	0 00		1,630 01
WB1M	99X015657	EURO YEN FUTURES	6	Jan 2001	149,347,500 000	JUN01	Local	135,000 00			
697			1,500,000 00		1,275,230 34	Base	1,329,424 07	1,151 68	0 00		1,151 68
WB1M	99X015657	EURO YEN FUTURES	2	Jan 2001	49,782,500 000	JUN01	Local	50,000 00			
732			500,000 00		424,722 40	Base	443,141 36	426 15	0 00		426 15
WB1M	99X015657	EURO YEN FUTURES	3	Feb 2001	74,673,750 000	JUN01	Local	153,750 00			
735			750,000 00		644,564 56	Base	664,712 03	1,324 40	0 00		1,324 40
WB1M	99X015657	EURO YEN FUTURES	6	Jan 2001	149,347,500 000	JUN01	Local	210,000 00			
767			1,500,000 00		1,278,050 76	Base	1,329,424 07	1,794 57	0 00		1,794 57
99X015657	Total				6,184,545,000 00	Local	6,172,913,750 00	11,631,250 00			
					52,205,012 68	Base	55,016,738 61	97,294 56	0 00		97,294 56
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	1	Jan 2001	134,590,000 000	MAR01	Local	2,270,000 00			
011			100,000,000 00		1,169,194 98	Base	1,214,163 28	19,392 61	0 00		19,392 61
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	2	Jan 2001	269,180,000 000	MAR01	Local	4,940,000 00			
220			200,000,000 00		2,359,036 14	Base	2,428,326 57	42,512 91	0 00		42,512 91
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	1	Jan 2001	134,590,000 000	MAR01	Local	2,180,000 00			
250			100,000,000 00		1,181,598 27	Base	1,214,163 28	18,833 69	0 00		18,833 69

Realized Gain/Loss - Futures Contracts

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Valid Date



STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	
Lot			Notional Pa	Stl Date	Proceeds				Future Gn/Ls	
Ticker									Future Gn/Ls	
									Base Curr Gn/Ls	
									Trd Dts of Orig Trds	
									Net Base Future Gn/Ls	
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
344		1 05 Mar 2001	139,000,000	000 000		Local	134,590,000 00		4,410,000 00	
		100,000,000 00		1,169,129 00		Base	1,214,163 28		37,092 51	37,092 51
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
345		32 05 Mar 2001	447,040,000 000			Local	4,349,860,000 00		97,180,000 00	
		3,200,000,000 00		37,404,053 44		Base	38,315,457 39		817,380 98	817,380 98
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
345		CXL -32 05 Mar 2001	447,040,000 000			Local	-4,349,860,000 00		-97,180,000 00	
		-3,200,000,000 00		-37,404,053 44		Base	-38,315,457 39		-817,380 98	-817,380 98
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
369		32 05 Mar 2001	453,760,000 000			Local	4,349,860,000 00		103,900,000 00	
		3,200,000,000 00		37,460,575 36		Base	38,315,457 39		873,902 90	873,902 90
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
437		1 05 Jan 2001	135,350,000 000			Local	134,580,000 00		770,000 00	
		100,000,000 00		1,162,600 93		Base	1,214,073 07		6,613 98	6,613 98
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
574		1 02 Jan 2001	136,150,000 000			Local	134,580,000 00		1,570,000 00	
		100,000,000 00		1,154,007 40		Base	1,214,073 08		13,307 32	13,307 32
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
618		1 05 Jan 2001	136,200,000 000			Local	134,580,000 00		1,620,000 00	
		100,000,000 00		1,156,474 20		Base	1,214,073 07		13,755 42	13,755 42
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
669		1 07 Jan 2001	135,900,000 000			Local	134,590,000 00		1,310,000 00	
		100,000,000 00		1,151,694 92		Base	1,214,163 28		11,101 69	11,101 69
WB1M	99X020111	JAPAN GOVT BONDS 10YR FUTURES	MAR01							
704		1 05 Jan 2001	135,790,000 000			Local	134,590,000 00		1,200,000 00	
		100,000,000 00		1,158,420 06		Base	1,214,163 28		10,237 16	10,237 16

Realized Gain/Loss - Futures Contracts

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STATE STREET

Sorting Institutional Investors Worldwide

Base Currency: USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
99X020111 Total											
				5,819,900,000 00	Local			5,895,730,000 00			
				49,122,731 26	Base			1,046,750 19		0 00	1,046,750 19
WB1M 99X021804	08	EURO YEN 3MO FUTURES		8 03 Mar 2001	199,690,000 000		Local		198,910,000 00		
		2,000,000 00			1,609,624 38		Base		1,774,078 29		6,287 28
WB1M 99X021804	012	EURO YEN 3MO FUTURES		1 03 Feb 2001	24,932,500 000		Local		24,865,000 00		
		250,000 00			213,646 10		Base		221,337 01		578 41
WB1M 99X021804	014	EURO YEN 3MO FUTURES		3 08 Aug 2001	74,913,750 000		Local		74,910,000 00		
		750,000 00			624,958 29		Base		621,703 06		31 29
WB1M 99X021804	016	EURO YEN 3MO FUTURES		7 08 Sep 2001	174,825,000 000		Local		174,783,750 00		
		1,750,000 00			1,489,334 18		Base		1,409,448 48		351 41
WB1M 99X021804	018	EURO YEN 3MO FUTURES		1 087 Jul 2001	24,963,750 000		Local		24,967,500 00		
		250,000 00			199,518 46		Base		205,906 98		-29 97
WB1M 99X021804	021	EURO YEN 3MO FUTURES		2 07 Oct 2001	49,950,000 000		Local		49,930,000 00		
		500,000 00			413,288 10		Base		403,083 88		165 48
WB1M 99X021804	059	EURO YEN 3MO FUTURES		1 08 Feb 2001	24,836,250 000		Local		24,865,000 00		
		250,000 00			214,413 16		Base		221,337 01		612 64
WB1M 99X021804	061	EURO YEN 3MO FUTURES		1 08 Oct 2001	24,975,000 000		Local		24,965,000 00		
		250,000 00			206,456 15		Base		201,541 94		82 67

Realized Gain/Loss - Futures Contracts

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January 01, 2001 to December 31, 2001

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STATE STREET

Serving Institutional Investors Worldwide

Base Currency: USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds				
Lot			Notional Pa	Stl Date					
Ticker									Net Base Future Gn/Ls
WB1M	99X021804	EURO YEN 3MO FUTURES							
062		5 08 Aug 2001	124,843,750 000	Local	124,843,750 00		18,750 00		
		1,250,000 00	1,046,012 40	Base	1,023,843 59		157 07	0 00	157 07
WB1M	99X021804	EURO YEN 3MO FUTURES							
077		2 08 May 2001	49,790,000 000	Local	49,790,000 00		147,500 00		
		500,000 00	403,594 87	Base	424,360 17		1,192 09	0 00	1,192 09
WB1M	99X021804	EURO YEN 3MO FUTURES							
094		3 08 Sep 2001	74,906,250 000	Local	74,906,250 00		22,500 00		
		750,000 00	626,494 57	Base	604,568 34		188 13	0 00	188 13
WB1M	99X021804	EURO YEN 3MO FUTURES							
104		2 08 Oct 2001	49,930,000 000	Local	49,930,000 00		20,000 00		
		500,000 00	411,887 70	Base	403,558 71		164 92	0 00	164 92
WB1M	99X021804	EURO YEN 3MO FUTURES							
114		4 08 Aug 2001	99,875,000 000	Local	99,875,000 00		20,000 00		
		1,000,000 00	835,921 36	Base	819,823 94		167 36	0 00	167 36
WB1M	99X021804	EURO YEN 3MO FUTURES							
144		2 07 Sep 2001	49,937,500 000	Local	49,937,500 00		15,000 00		
		500,000 00	418,362 65	Base	403,045 56		125 63	0 00	125 63
WB1M	99X021804	EURO YEN 3MO FUTURES							
151		1 02 Oct 2001	24,963,750 000	Local	24,963,750 00		10,000 00		
		250,000 00	204,734 80	Base	199,435 40		81 98	0 00	81 98
WB1M	99X021804	EURO YEN 3MO FUTURES							
154		2 08 Aug 2001	49,937,500 000	Local	49,937,500 00		10,000 00		
		500,000 00	416,262 47	Base	410,286 50		83 34	0 00	83 34
WB1M	99X021804	EURO YEN 3MO FUTURES							
171		2 08 Mar 2001	49,907,500 000	Local	49,907,500 00		170,000 00		
		500,000 00	405,248 90	Base	442,799 93		1,380 40	0 00	1,380 40

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR											
Fund Asset ID		Security Name		Contracts		Trd Date		Security Description		Trd Dts of Orig Trds	
Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Close Ex. Rate	Future Gn/Ls	Net Base Future Gn/Ls
WB1M 188	99X021804	EURO YEN 3MO FUTURES		2 03 Oct 2001	49,847,500 000	DEC01 Local	49,927,500 00	20,000 00			
		500,000 00		406,023 23		Base	398,870 80	162 58			162 58
WB1M 189	99X021804	EURO YEN 3MO FUTURES		4 02 Aug 2001	99,855,000 000	DEC01 Local	99,870,000 00	-15,000 00			
		1,000,000 00		807,327 67		Base	820,706 69	-121 28			-121 28
WB1M 202	99X021804	EURO YEN 3MO FUTURES		5 03 Oct 2001	124,881,250 000	DEC01 Local	124,823,750 00	57,500 00			
		1,250,000 00		1,033,357 47		Base	999,089 25	475 79			475 79
WB1M 216	99X021804	EURO YEN 3MO FUTURES		3 03 Jan 2001	74,700,000 000	DEC01 Local	74,595,000 00	105,000 00			
		750,000 00		642,857 14		Base	664,011 04	903 61			903 61
WB1M 218	99X021804	EURO YEN 3MO FUTURES		1 03 Apr 2001	24,966,250 000	DEC01 Local	24,887,500 00	78,750 00			
		250,000 00		204,099 09		Base	213,773 40	643 78			643 78
WB1M 223	99X021804	EURO YEN 3MO FUTURES		2 07 Mar 2001	49,907,500 000	DEC01 Local	49,752,500 00	155,000 00			
		500,000 00		409,648 69		Base	430,212 10	1,272 26			1,272 26
WB1M 243	99X021804	EURO YEN 3MO FUTURES		1 03 Oct 2001	24,973,750 000	DEC01 Local	24,965,000 00	8,750 00			
		250,000 00		203,011 61		Base	200,393 32	71 13			71 13
WB1M 246	99X021804	EURO YEN 3MO FUTURES		1 02 Oct 2001	24,976,250 000	DEC01 Local	24,963,750 00	12,500 00			
		250,000 00		206,671 49		Base	200,708 55	103 43			103 43
WB1M 247	99X021804	EURO YEN 3MO FUTURES		1 03 Jan 2001	24,900,000 000	DEC01 Local	24,865,000 00	35,000 00			
		250,000 00		215,118 79		Base	221,337 01	302 38			302 38

Realized Gain/Loss - Futures Contracts

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STATE STREET
Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Base Curr Gn/Ls		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot			Notional	Pa	Stl	Date							
Ticker													
WB1M	99X021804	EURO YEN 3MO FUTURES	1 007	Apr 2001	24,967,500 000	201,724 97	24,896,250 00	71,250 00	575 66	0 00	575 66		
252			250,000 00				211,020 61						
WB1M	99X021804	EURO YEN 3MO FUTURES	5 003	Aug 2001	124,838,750 000	1,008,229 00	124,838,750 00	-20,000 00	-161 55	0 00	-161 55		
253			1,250,000 00				1,021,780 16						
WB1M	99X021804	EURO YEN 3MO FUTURES	2 005	Oct 2001	49,930,000 000	407,142 45	49,930,000 00	20,000 00	163 02	0 00	163 02		
284			500,000 00				400,786 65						
WB1M	99X021804	EURO YEN 3MO FUTURES	10 003	Oct 2001	249,646,250 000	2,069,136 10	249,646,250 00	128,750 00	1,066 57	0 00	1,066 57		
303			2,500,000 00				2,017,116 89						
WB1M	99X021804	EURO YEN 3MO FUTURES	2 002	Feb 2001	49,730,000 000	433,434 92	49,730,000 00	50,000 00	435 35	0 00	435 35		
305			500,000 00				442,674 03						
WB1M	99X021804	EURO YEN 3MO FUTURES	4 006	Sep 2001	99,910,000 000	824,339 93	99,878,750 00	31,250 00	257 83	0 00	257 83		
318			1,000,000 00				819,679 83						
WB1M	99X021804	EURO YEN 3MO FUTURES	1 006	Oct 2001	24,976,250 000	202,857 10	24,965,000 00	11,250 00	91 37	0 00	91 37		
326			250,000 00				200,393 32						
WB1M	99X021804	EURO YEN 3MO FUTURES	1 006	Mar 2001	24,951,250 000	209,864 96	24,865,000 00	86,250 00	725 45	0 00	725 45		
329			250,000 00				221,337 01						
WB1M	99X021804	EURO YEN 3MO FUTURES	2 000	May 2001	49,932,500 000	409,047 04	49,791,250 00	141,250 00	1,157 12	0 00	1,157 12		
337			500,000 00				423,398 84						

Realized Gain/Loss

Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds						
Ticker											
WB1M 99X021804	342	EURO YEN 3MO FUTURES	6 000	Oct 2001	149,790,000 000	Local	75,000 00	624 64	0 00	624 64	
			1,500,000 00		1,248,146 91	Base					
WB1M 99X021804	346	EURO YEN 3MO FUTURES	3 000	Aug 2001	74,913,750 000	Local	-48,750 00	-396 44	0 00	-396 44	
			750,000 00		608,807 03	Base					
WB1M 99X021804	370	EURO YEN 3MO FUTURES	1 000	Feb 2001	24,865,250 000	Local	31,250 00	271 75	0 00	271 75	
			250,000 00		216,497 79	Base					
WB1M 99X021804	375	EURO YEN 3MO FUTURES	2 000	Oct 2001	49,932,500 000	Local	17,500 00	143 45	0 00	143 45	
			500,000 00		409,440 15	Base					
WB1M 99X021804	382	EURO YEN 3MO FUTURES	9 000	Sep 2001	224,745,000 000	Local	63,750 00	525 74	0 00	525 74	
			2,250,000 00		1,853,997 76	Base					
WB1M 99X021804	388	EURO YEN 3MO FUTURES	3 000	Aug 2001	74,911,250 000	Local	-35,000 00	-284 20	0 00	-284 20	
			750,000 00		608,304 30	Base					
WB1M 99X021804	389	EURO YEN 3MO FUTURES	1 000	Feb 2001	24,865,000 000	Local	32,500 00	280 09	0 00	280 09	
			250,000 00		221,337 01	Base					
WB1M 99X021804	415	EURO YEN 3MO FUTURES	3 000	Oct 2001	74,892,500 000	Local	36,250 00	301 42	0 00	301 42	
			750,000 00		623,032 56	Base					
WB1M 99X021804	419	EURO YEN 3MO FUTURES	3 000	Apr 2001	74,645,000 000	Local	238,750 00	1,906 18	0 00	1,906 18	
			750,000 00		597,871 86	Base					

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR		Security Name		Security Description		National		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date					Future Gn/Ls		Base Curr Gn/Ls	
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
423		4 00 Sep 2001	99,920,000 000	Local		99,880,000 00		40,000 00			
		1,000,000 00	827,906 21	Base		809,074 06		331 43	0 00		331 43
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
430		2 003 Jul 2001	49,935,000 000	Local		49,932,500 00		2,500 00			
		500,000 00	400,129 16	Base		410,291 70		20 03	0 00		20 03
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
448		2 000 Oct 2001	49,950,000 000	Local		49,942,500 00		7,500 00			
		500,000 00	410,738 85	Base		410,526 65		61 67	0 00		61 67
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
455		4 00 Sep 2001	99,920,000 000	Local		99,872,500 00		47,500 00			
		1,000,000 00	826,438 32	Base		804,163 85		392 87	0 00		392 87
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
455		3 00 Aug 2001	74,898,750 000	Local		74,816,250 00		-17,500 00			
		750,000 00	615,538 71	Base		613,289 68		-143 82	0 00		-143 82
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
475		5 006 Jul 2001	124,837,500 000	Local		124,835,000 00		2,500 00			
		1,250,000 00	998,061 24	Base		1,024,128 28		19 98	0 00		19 98
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
481		4 00 Aug 2001	99,870,000 000	Local		99,892,500 00		-22,500 00			
		1,000,000 00	817,136 34	Base		829,332 55		-184 10	0 00		-184 10
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
482		2 005 Apr 2001	49,920,000 000	Local		49,765,000 00		155,000 00			
		500,000 00	402,854 40	Base		427,901 98		1,250 85	0 00		1,250 85
WB1M	99X021804	EURO YEN 3MO FUTURES		DEC01							
485		1 000 Oct 2001	24,975,000 000	Local		24,977,500 00		-2,500 00			
		250,000 00	205,167 17	Base		210,407 72		-20 54	0 00		-20 54

Realized Gain/Loss - Futures Contracts

Composite
January 01, 2001 to December 31, 2001

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Serving Institutional Investors Worldwide

June 30, 2002

Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot		Notional Pa	Stl Date	Proceeds							
Ticker											
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
486		3 00 Sep 2001	74,936,250 000		Local	74,903,750 00	32,500 00				
		750,000 00		631,412 84	Base	603,050 12	273 84		0 00		273 84
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
487		5 00 Oct 2001	124,881,250 000		Local	124,818,750 00	62,500 00				
		1,250,000 00		1,040,011 05	Base	1,004,790 94	520 50		0 00		520 50
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
514		1 00 Feb 2001	24,916,250 000		Local	24,865,000 00	51,250 00				
		250,000 00		213,856 17	Base	221,337 01	439 88		0 00		439 88
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
519		4 00 Aug 2001	99,870,000 000		Local	99,892,500 00	-22,500 00				
		1,000,000 00		831,903 37	Base	830,805 86	-187 42		0 00		-187 42
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
519		4 00 Aug 2001	-99,870,000 000		Local	-99,892,500 00	22,500 00				
		-1,000,000 00		-831,903 37	Base	-830,805 86	187 42		0 00		187 42
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
537		1 00 Mar 2001	24,957,500 000		Local	24,865,000 00	92,500 00				
		250,000 00		207,821 10	Base	221,337 01	770 25		0 00		770 25
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
538		4 00 Aug 2001	99,870,000 000		Local	99,893,750 00	-23,750 00				
		1,000,000 00		831,903 37	Base	827,719 62	-197 83		0 00		-197 83
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
546		2 00 Oct 2001	49,955,000 000		Local	49,927,500 00	27,500 00				
		500,000 00		411,592 65	Base	401,916 38	226 58		0 00		226 58
WB1M	99X021804	EURO YEN 3MO FUTURES			DEC01						
548		1 00 Oct 2001	24,976,250 000		Local	24,963,750 00	12,500 00				
		250,000 00		205,786 03	Base	200,958 19	102 99		0 00		102 99

Realized Gain/Loss - Futures Contracts

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January 01-2001 to December 31, 2001

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Period: 01/01/2001 to 12/31/2001

Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Security Description		Notional		Cost		Close Ex. Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Notional Pa	Stl Date	Notional	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls		
WB1M	99X021804	555		EURO YEN 3MO FUTURES	14 08 Sep 2001	349,586,250 00	2,791,881 75	Local	Base	DEC01		349,586,250 00	2,791,881 75			151,250 00	1,288 05			0 00			1,288 05		
WB1M	99X021804	561		EURO YEN 3MO FUTURES	1 00 Apr 2001	24,882,500 00	213,950 99	Local	Base	DEC01		24,882,500 00	213,950 99			77,500 00	621 55			0 00			621 55		
WB1M	99X021804	572		EURO YEN 3MO FUTURES	2 05 Feb 2001	49,730,000 00	442,674 03	Local	Base	DEC01		49,730,000 00	442,674 03			102,500 00	885 81			0 00			885 81		
WB1M	99X021804	592		EURO YEN 3MO FUTURES	1 06 Feb 2001	24,865,000 00	221,337 01	Local	Base	DEC01		24,865,000 00	221,337 01			50,000 00	432 90			0 00			432 90		
WB1M	99X021804	593		EURO YEN 3MO FUTURES	7 08 Aug 2001	174,811,250 00	1,469,826 58	Local	Base	DEC01		174,811,250 00	1,469,826 58			13,750 00	114 41			0 00			114 41		
WB1M	99X021804	594		EURO YEN 3MO FUTURES	29 04 Mar 2001	721,085,000 00	6,418,773 38	Local	Base	DEC01		721,085,000 00	6,418,773 38			2,755,000 00	22,613 48			0 00			22,613 48		
WB1M	99X021804	606		EURO YEN 3MO FUTURES	6 08 Sep 2001	149,827,500 00	1,192,419 42	Local	Base	DEC01		149,827,500 00	1,192,419 42			52,500 00	452 31			0 00			452 31		
WB1M	99X021804	615		EURO YEN 3MO FUTURES	3 02 Apr 2001	74,650,000 00	642,349 62	Local	Base	DEC01		74,650,000 00	642,349 62			233,750 00	1,874 50			0 00			1,874 50		
WB1M	99X021804	616		EURO YEN 3MO FUTURES	1 06 Jan 2001	24,865,000 00	221,337 01	Local	Base	DEC01		24,865,000 00	221,337 01			30,000 00	254 73			0 00			254 73		

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex. Rate		Base Curr Gn/Ls		Trd Dta of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Base Curr Gn/Ls		Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date										
WB1M	99X021804	EURO YEN 3MO FUTURES											
716		5 00 Aug 2001	124,850,000 00	1,037,503 50				12,500 00	104 36	0 00		104 36	
		1,250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
732		9 002 Jul 2001	224,125,000 00	1,916,212 93				593,750 00	4,774 82	0 00		4,774 82	
		2,250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
733		5 002 Jul 2001	124,703,750 00	1,040,021 17				146,250 00	1,176 12	0 00		1,176 12	
		1,250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
735		2 003 Oct 2001	49,930,000 00	403,083 88				20,000 00	165 26	0 00		165 26	
		500,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
736		1 003 Apr 2001	24,887,500 00	213,773 41				77,500 00	636 81	0 00		636 81	
		250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
739		1 005 Oct 2001	23,917,500 00	197,630 30				-1,047,500 00	-8,655 49	0 00		-8,655 49	
		250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
739		-1 003 Oct 2001	23,917,500 00	-197,630 30				1,047,500 00	8,655 49	0 00		8,655 49	
		-250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
750		5 009 Mar 2001	124,323,750 00	1,107,107 84				501,250 00	4,103 23	0 00		4,103 23	
		1,250,000 00											
WB1M	99X021804	EURO YEN 3MO FUTURES											
750		4 002 Aug 2001	99,880,000 00	832,789 44				5,000 00	41 57	0 00		41 57	
		1,000,000 00											

Realized Gain/Loss - Futures Contracts

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Year Ending June 30, 2002



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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stt Date							
Ticker											
WB1M 773	99X021804	EURO YEN 3MO FUTURES	2 006	Oct 2001	49,950,000 000	49,930,000 00	20,000 00	165 19	0 00		165 19
			500,000 00		412,571 24	403,083 88					
WB1M 783	99X021804	EURO YEN 3MO FUTURES	1 006	Jul 2001	24,963,750 000	24,967,500 00	-3,750 00	-30 31	0 00		-30 31
			250,000 00		201,776 19	205,906 97					
WB1M 785	99X021804	EURO YEN 3MO FUTURES	2 00	Aug 2001	49,942,500 000	49,940,000 00	2,500 00	20 86	0 00		20 86
			500,000 00		416,638 86	416,399 72					
WB1M 787	99X021804	EURO YEN 3MO FUTURES	4 003	Jul 2001	99,880,000 000	99,858,750 00	21,250 00	170 66	0 00		170 66
			1,000,000 00		802,136 28	811,974 99					
99X021804 Total					7,440,380,000 00	7,431,960,000 00	8,420,000 00	69,140 09	0 00		69,140 09
					61,567,136 72	61,963,661 49					
WB1M 013	99X023552	JAPAN GOVT BONDS 10YR FUTURES	5 009	Apr 2001	686,950,000 000	694,850,000 00	-7,900,000 00	-64,913 72	0 00		-64,913 72
			500,000,000 00		5,644,617 91	5,844,383 35					
WB1M 064	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1 002	Mar 2001	140,550,000 000	138,970,000 00	1,580,000 00	12,715 84	0 00		12,715 84
			100,000,000 00		1,131,146 40	1,168,876 67					
WB1M 075	99X023552	JAPAN GOVT BONDS 10YR FUTURES	2 000	Apr 2001	1274,800,000 000	277,940,000 00	-3,140,000 00	-25,594 14	0 00		-25,594 14
			200,000,000 00		2,239,894 80	2,337,753 34					
WB1M 083	99X023552	JAPAN GOVT BONDS 10YR FUTURES	3 008	May 2001	1419,070,000 000	416,570,000 00	2,500,000 00	20,205 00	0 00		20,205 00
			300,000,000 00		3,386,923 74	3,442,285 32					

Realized Gain/Loss - Futures Contracts

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Std Date							
Ticker											
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,131,143 51	Local	-880,000 00		0 00	-7,208 39
107		100,000,000 00			1,168,876 67	Base		-7,208 39			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,133,218 50	Local	-350,000 00		0 00	-2,861 25
231		100,000,000 00			1,168,876 67	Base		-2,861 25			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,123,374 00	Local	70,000 00		0 00	565 57
256		100,000,000 00			1,168,876 67	Base		565 57			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,106,714 34	Local	310,000 00		0 00	2,463 25
336		100,000,000 00			1,168,876 67	Base		2,463 25			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	8	00 May 2001	833,820,000 000	6,837,043 20	Local	780,000 00		0 00	6,389 76
340		600,000,000 00			7,013,260 02	Base		6,389 76			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,099,796 00	Local	-1,220,000 00		0 00	-9,740 48
424		100,000,000 00			1,168,876 67	Base		-9,740 48			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	-1	02B Apr 2001	-138,970,000 000	-1,099,796 00	Local	1,220,000 00		0 00	9,740 48
424		-100,000,000 00			-1,168,876 67	Base		9,740 48			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,107,780 00	Local	-220,000 00		0 00	-1,756 48
445		100,000,000 00			1,168,876 67	Base		-1,756 48			
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	1	02B Apr 2001	138,970,000 000	1,117,856 40	Local	-450,000 00		0 00	-3,631 50
485		100,000,000 00			1,168,876 67	Base		-3,631 50			

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Base Currency USD - US DOLLAR				Security Description		Notional Cost	Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date	Proceeds						
Ticker											
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
603		1 08 Mar 2001139,210,000 000	Local			138,970,000 00	240,000 00	1,969 96	0 00		1,969 96
		100,000,000 00	Base		1,142,657 80	1 168,876 67					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
625		1 02 Apr 2001138,490,000 000	Local			138,970,000 00	-480,000 00	-3,849 24	0 00		-3,849 24
		100,000,000 00	Base		1,110,585 40	1 168,876 67					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
650		2 06 Apr 2001274,720,000 000	Local			277,940,000 00	-3,220,000 00	-25,850 16	0 00		-25,850 16
		200,000,000 00	Base		2,205,452 16	2 337,753 34					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
693		2 07 Apr 2001275,060,000 000	Local			277,940,000 00	-2,880,000 00	-23,270 40	0 00		-23,270 40
		200,000,000 00	Base		2,222,484 80	2 337,753 34					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
720		2 08 May 2001279,700,000 000	Local			277,940,000 00	1,760,000 00	14,282 40	0 00		14,282 40
		200,000,000 00	Base		2,269,765 50	2 337,753 34					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
755		1 09 Mar 2001139,920,000 000	Local			138,970,000 00	950,000 00	7,776 70	0 00		7,776 70
		100,000,000 00	Base		1 145,385 12	1 168,876 67					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
762		18 07 Jun 2001532,060,000 000	Local			2,521,290,000 00	10,770,000 00	89,800 26	0 00		89,800 26
		1,800,000,000 00	Base		21,112,316 28	20,830,170 74					
WB1M	99X023552	JAPAN GOVT BONDS 10YR FUTURES	JUN01								
789		1 08 May 2001139,850,000 000	Local			138,970,000 00	880,000 00	7,118 32	0 00		7,118 32
		100,000,000 00	Base		1 131,246 65	1 168,876 67					
99X023552	Total					7,106,960,000 00	320,000 00	4,351 78	0 00		4,351 78
						58,299,606 51					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	St Date								
WB1M	99X026654	EURO YEN FUTURES									
02		2 00 Apr 2001	49,922,500 000		Local		49,917,500 00	5,000 00			
		500,000 00	410,209 53		Base		409,730 77	41 08	0 00		41 08
WB1M	99X026654	EURO YEN FUTURES									
04		1 00 Jun 2001	24,957,500 000		Local		24,958,750 00	8,750 00			
		250,000 00	206,730 90		Base		204,865 39	72 45	0 00		72 45
WB1M	99X026654	EURO YEN FUTURES									
010		1 00 Mar 2001	24,960,000 000		Local		24,958,750 00	1,250 00			
		250,000 00	201,192 97		Base		204,865 39	10 08	0 00		10 08
WB1M	99X026654	EURO YEN FUTURES									
015		21 08 Dec 2001	524,160,000 000		Local		524,362,500 00	-202,500 00			
		5,250,000 00	4,184,576 08		Base		4,300,293 21	-1,616 64	0 00		-1,616 64
WB1M	99X026654	EURO YEN FUTURES									
015		1 00 Sep 2001	24,973,750 000		Local		24,972,500 00	1,250 00			
		250,000 00	212,751 38		Base		208,220 70	10 65	0 00		10 65
WB1M	99X026654	EURO YEN FUTURES									
046		1 00 May 2001	24,966,250 000		Local		24,958,750 00	7,500 00			
		250,000 00	202,925 68		Base		204,865 39	60 96	0 00		60 96
WB1M	99X026654	EURO YEN FUTURES									
048		3 00 Jul 2001	74,906,250 000		Local		74,890,000 00	16,250 00			
		750,000 00	601,572 09		Base		608,581 20	130 51	0 00		130 51
WB1M	99X026654	EURO YEN FUTURES									
064		16 08 Nov 2001	399,400,000 000		Local		399,655,000 00	-255,000 00			
		4,000,000 00	3,226,171 24		Base		3,362,751 34	-2,059 78	0 00		-2,059 78
WB1M	99X026654	EURO YEN FUTURES									
064		1 00 Jun 2001	24,966,250 000		Local		24,958,750 00	7,500 00			
		250,000 00	204,748 22		Base		204,865 38	61 51	0 00		61 51

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls
											Base Curr Gn/Ls
											Net Base Future Gn/Ls
WB1M	99X026654	EURO YEN FUTURES									
065		1 00 Apr 2001	24,960,000 000		203,448 96		MAR02 Local	24,958,750 00		1,250 00	
		250,000 00					Base	204,865 39		10 19	0 00
											10 19
WB1M	99X026654	EURO YEN FUTURES									
078		1 08 May 2001	24,966,250 000		201,777 23		MAR02 Local	24,958,750 00		7,500 00	
		250,000 00					Base	204,865 38		60 61	0 00
											60 61
WB1M	99X026654	EURO YEN FUTURES									
081		2 09 Nov 2001	49,937,500 000		415,380 13		MAR02 Local	49,941,250 00		-3 750 00	
		500,000 00					Base	417,059 36		-31 20	0 00
											-31 20
WB1M	99X026654	EURO YEN FUTURES									
102		7 00 Dec 2001	174,720,000 000		1,384,908 05		MAR02 Local	174,792,500 00		-72,500 00	
		1,750,000 00					Base	1,423,285 34		-574 66	0 00
											-574 66
WB1M	99X026654	EURO YEN FUTURES									
104		1 07 Nov 2001	24,962,500 000		202,486 21		MAR02 Local	24,980,000 00		-17,500 00	
		250,000 00					Base	212,729 68		-141 95	0 00
											-141 95
WB1M	99X026654	EURO YEN FUTURES									
105		10 07 Nov 2001	249,612,500 000		2,024,760 71		MAR02 Local	249,790,000 00		-177,500 00	
		2 500,000 00					Base	2,119,479 58		-1,439 81	0 00
											-1,439 81
WB1M	99X026654	EURO YEN FUTURES									
112		1 00 May 2001	24,970,000 000		203,130 95		MAR02 Local	24,958,750 00		11,250 00	
		250,000 00					Base	204,865 39		91 52	0 00
											91 52
WB1M	99X026654	EURO YEN FUTURES									
118		2 00 Jun 2001	49,930,000 000		410,224 88		MAR02 Local	49,917,500 00		12,500 00	
		500,000 00					Base	409,730 77		102 70	0 00
											102 70
WB1M	99X026654	EURO YEN FUTURES									
132		1 00 Dec 2001	24,963,750 000		192,670 22		MAR02 Local	24,968,750 00		-5,000 00	
		250,000 00					Base	205,115 83		-38 59	0 00
											-38 59

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date			Cost			
WB1M	99X026654	EURO YEN FUTURES		MAR02					
144		1 000	Apr 2001	24,963,750 000			5,000 00		
		250,000 00		204,253 40		24,958 750 00	40 91	0 00	40 91
WB1M	99X026654	EURO YEN FUTURES		MAR02					
163		3 000	Nov 2001	74,902,500 000			-11,250 00		
		750,000 00		616,597 38		74,913,750 00	-92 61	0 00	-92 61
WB1M	99X026654	EURO YEN FUTURES		MAR02					
167		1 000	May 2001	24,970,000 000			11,250 00		
		250,000 00		203,530 47		24,958,750 00	91 70	0 00	91 70
WB1M	99X026654	EURO YEN FUTURES		MAR02					
173		1 000	Mar 2001	24,953,750 000			-5,000 00		
		250,000 00		202,624 45		24,958,750 00	-40 60	0 00	-40 60
WB1M	99X026654	EURO YEN FUTURES		MAR02					
178		3 000	Jun 2001	74,902,500 000			26,250 00		
		750,000 00		617,346 41		74,876,250 00	216 35	0 00	216 35
WB1M	99X026654	EURO YEN FUTURES		MAR02					
185		1 000	Dec 2001	24,960,000 000			-11,250 00		
		250,000 00		197,640 35		24,971,250 00	-89 08	0 00	-89 08
WB1M	99X026654	EURO YEN FUTURES		MAR02					
203		4 000	Nov 2001	99,835,000 000			-65,000 00		
		1 000,000 00		810,941 43		99,900,000 00	-527 99	0 00	-527 99
WB1M	99X026654	EURO YEN FUTURES		MAR02					
217		2 000	Apr 2001	49,925,000 000			7,500 00		
		500,000 00		408,136 88		49,917,500 00	61 31	0 00	61 31
WB1M	99X026654	EURO YEN FUTURES		MAR02					
222		1 000	Jun 2001	24 970 000 000			11,250 00		
		250,000 00		204,229 63		24,958 750 00	92 01	0 00	92 01

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Std Date	Proceeds				
Ticker									
WB1M	99X026654	EURO YEN FUTURES							
224		1 07 Mar 2001	24,953,750 000			-5,000 00	-41 04	0 00	-41 04
		250,000 00	204,824 35						
WB1M	99X026654	EURO YEN FUTURES							
234		8 00 Dec 2001	199,736,250 000			-46 250 00	-353 44	0 00	-353 44
		2,000,000 00	1,525,981 97						
WB1M	99X026654	EURO YEN FUTURES							
239		1 00 Nov 2001	24,972,500 000			-5,000 00	-40 91	0 00	-40 91
		250,000 00	204,266 55						
WB1M	99X026654	EURO YEN FUTURES							
251		3 07 Apr 2001	74,876,250 000			15,000 00	121 19	0 00	121 19
		750,000 00	605,084 03						
WB1M	99X026654	EURO YEN FUTURES							
276		1 00 Dec 2001	24,962,500 000			-8,750 00	-69 17	0 00	-69 17
		250,000 00	197,332 02						
WB1M	99X026654	EURO YEN FUTURES							
279		1 00 May 2001	24,970,000 000			11,250 00	93 84	0 00	93 84
		250,000 00	208,274 77						
WB1M	99X026654	EURO YEN FUTURES							
284		2 00 Jun 2001	49,935,000 000			17,500 00	142 28	0 00	142 28
		500,000 00	405,971 55						
WB1M	99X026654	EURO YEN FUTURES							
287		6 00 Dec 2001	149,760,000 000			-7,500 00	-57 17	0 00	-57 17
		1,500,000 00	1,141,413 56						
WB1M	99X026654	EURO YEN FUTURES							
293		1 00 Mar 2001	24,953,750 000			-5,000 00	-40 65	0 00	-40 65
		250,000 00	202,849 03						

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex Rate		Trd Dte of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	St Date						Future Gn/Ls			
Ticker											
WB1M 99X026654	EURO YEN FUTURES										
302	8 000	Oct 2001	199,810,000 000	Local	199,777,500 00			32,500 00			
	2,000,000 00		1,655,226 04	Base	1,659,946 98			269 24	0 00		269 24
WB1M 99X026654	EURO YEN FUTURES										
314	3 000	Nov 2001	74,902,500 000	Local	74,917,500 00			-15,000 00			
	750,000 00		610,601 61	Base	631,096 78			-122 28	0 00		-122 28
WB1M 99X026654	EURO YEN FUTURES										
321	3 000	Jun 2001	74,898,750 000	Local	74,876,250 00			22,500 00			
	750,000 00		605,976 94	Base	614,596 16			182 04	0 00		182 04
WB1M 99X026654	EURO YEN FUTURES										
339	4 000	May 2001	99,855,000 000	Local	99,835,000 00			20,000 00			
	1,000,000 00		818,012 16	Base	819,461 54			163 84	0 00		163 84
WB1M 99X026654	EURO YEN FUTURES										
340	5 000	Oct 2001	124,875,000 000	Local	124,845,000 00			30,000 00			
	1,250,000 00		1,040,018 32	Base	1,040,775 98			249 86	0 00		249 86
WB1M 99X026654	EURO YEN FUTURES										
355	2 000	Jun 2001	49,930,000 000	Local	49,917,500 00			12,500 00			
	500,000 00		404,982 23	Base	409,730 77			101 39	0 00		101 39
WB1M 99X026654	EURO YEN FUTURES										
380	1 000	May 2001	24,963,750 000	Local	24,958,750 00			5,000 00			
	250,000 00		204,627 86	Base	204,865 39			40 99	0 00		40 99
WB1M 99X026654	EURO YEN FUTURES										
397	2 000	Jun 2001	49,932,500 000	Local	49,917,500 00			15,000 00			
	500,000 00		401,407 37	Base	409,730 77			120 59	0 00		120 59
WB1M 99X026654	EURO YEN FUTURES										
410	5 000	Nov 2001	124,831,250 000	Local	124,862,500 00			-31,250 00			
	1,250,000 00		65,174,395 64	Base	1,051,827 99			-16,315 63	0 00		-16,315 63

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls						
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
410		CXL	-5 08 Nov 2001	124,831,250 000			-124,862,500 00		31,250 00								
		-1,250,000 00		-65,174,395 64			-1,051,827 99		16,315 63	0 00	16 315 63						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
426		3 00 Nov 2001	74,880,000 000				74,926,250 00		-46,250 00								
		750,000 00		605,531 30			619,993 80		-374 01	0 00	-374 01						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
426		CXL	-3 00 Nov 2001	-74,880,000 000			-74,926,250 00		46,250 00								
		-750 000 00		-605,531 30			-619,993 80		374 01	0 00	374 01						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
428		3 00 Nov 2001	74,880,000 000				74,926,250 00		-46,250 00								
		750,000 00		605,531 30			619,993 80		-374 01	0 00	-374 01						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
438		1 02 Jun 2001	24,966,250 000				24,958,750 00		7,500 00								
		250,000 00		200,753 62			204,865 39		60 31	0 00	60 31						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
457		1 00 May 2001	24,971,250 000				24,958,750 00		12,500 00								
		250 000 00		207,561 03			204,865 38		103 90	0 00	103 90						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
488		2 03 Jun 2001	49,935,000 000				49,917,500 00		17,500 00								
		500,000 00		403,175 19			409,730 77		141 29	0 00	141 29						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
494		1 00 May 2001	24,971,250 000				24,958,750 00		12,500 00								
		250,000 00		210,337 35			204,865 39		105 29	0 00	105 29						
WB1M	99X026654	EURO YEN FUTURES	MAR02														
520		1 03 Jun 2001	24,968,750 000				24,958,750 00		10,000 00								
		250,000 00		201,572 72			204,865 38		80 73	0 00	80 73						

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future G/Ls	Future G/Ls	Base Curr G/Ls	Net Base Future G/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X026654	EURO YEN FUTURES		MAR02							
524		5 08 Nov 2001	124,862,500 00	Local		124,862,500 00		-31,250 00			
		1,250,000 00	1,012,911 80	Base		1,051,827 99		-253 57	0 00		-253 57
WB1M	99X026654	EURO YEN FUTURES		MAR02							
527		1 00 Apr 2001	24,958,750 00	Local		24,958,750 00		1,250 00			
		250,000 00	200,478 72	Base		204,865 39		10 04	0 00		10 04
WB1M	99X026654	EURO YEN FUTURES		MAR02							
535		3 03 Dec 2001	74,926,250 00	Local		74,926,250 00		-50,000 00			
		750,000 00	603,500 04	Base		620,439 02		-402 99	0 00		-402 99
WB1M	99X026654	EURO YEN FUTURES		MAR02							
542		1 00 Nov 2001	24,968,750 00	Local		24,968,750 00		-1,250 00			
		250,000 00	205,207 88	Base		208,298 57		-10 27	0 00		-10 27
WB1M	99X026654	EURO YEN FUTURES		MAR02							
565		1 08 May 2001	24,958,750 00	Local		24,958,750 00		5,000 00			
		250,000 00	204,902 46	Base		204,865 39		41 04	0 00		41 04
WB1M	99X026654	EURO YEN FUTURES		MAR02							
568		3 07 Jun 2001	74,902,500 00	Local		74,876,250 00		26,250 00			
		750,000 00	600,180 29	Base		614,596 16		210 34	0 00		210 34
WB1M	99X026654	EURO YEN FUTURES		MAR02							
597		3 09 Nov 2001	74,895,000 00	Local		74,921,250 00		-26,250 00			
		750,000 00	610,440 95	Base		622,631 51		-213 95	0 00		-213 95
WB1M	99X026654	EURO YEN FUTURES		MAR02							
602		8 02 Nov 2001	199,758,750 00	Local		199,758,750 00		-28,750 00			
		2,000,000 00	1,642,379 79	Base		1,672,336 75		-236 42	0 00		-236 42
WB1M	99X026654	EURO YEN FUTURES		MAR02							
602		1 06 Dec 2001	24,971,250 00	Local		24,971,250 00		-10,000 00			
		250,000 00	195,596 35	Base		202,816 50		-78 36	0 00		-78 36

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description		Notional	Close Ex Rate	Future Gn/Ls	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Proceeds			Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 603	99X026654	EURO YEN FUTURES	1 00 May 2001	24,963,750 000	204,403 18	MAR02	Local	24,958,750 00	5,000 00	0 00	40 94
		250,000 00				Base		204,865 39	40 94		
WB1M 604	99X026654	EURO YEN FUTURES	1 00 Dec 2001	24,957 500 000	201,032 66	MAR02	Local	24,973,750 00	-16,250 00	0 00	-130 89
		250,000 00				Base		205,579 11	-130 89		
WB1M 607	99X026654	EURO YEN FUTURES	1 00 Sep 2001	24,977,500 000	215,193 42	MAR02	Local	24,965,000 00	12,500 00	0 00	107 69
		250,000 00				Base		204,263 63	107 69		
WB1M 617	99X026654	EURO YEN FUTURES	1 00 Jun 2001	24,968,750 000	208,663 84	MAR02	Local	24,958,750 00	10,000 00	0 00	83 57
		250,000 00				Base		204,865 38	83 57		
WB1M 638	99X026654	EURO YEN FUTURES	9 00 Dec 2001	224 628,750 000	1,756,821 45	MAR02	Local	224,733,750 00	-105,000 00	0 00	-821 20
		2,250,000 00				Base		1,843,313 57	-821 20		
WB1M 641	99X026654	EURO YEN FUTURES	1 00 May 2001	24,966,250 000	203,524 87	MAR02	Local	24,958,750 00	7,500 00	0 00	61 14
		250,000 00				Base		204,865 39	61 14		
WB1M 647	99X026654	EURO YEN FUTURES	1 00 Jun 2001	24,967,500 000	199,864 84	MAR02	Local	24,958,750 00	8,750 00	0 00	70 04
		250,000 00				Base		204,865 38	70 04		
WB1M 651	99X026654	EURO YEN FUTURES	2 00 Nov 2001	49,927,500 000	407,108 83	MAR02	Local	49,948,750 00	-21,250 00	0 00	-173 27
		500,000 00				Base		413,512 67	-173 27		
WB1M 658	99X026654	EURO YEN FUTURES	2 00 Jun 2001	49,937,500 000	415,430 06	MAR02	Local	49,917,500 00	20,000 00	0 00	166 38
		500,000 00				Base		409,730 77	166 38		

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X026654	EURO YEN FUTURES	2 00	Sep 2001	49,952,500 000		49,930,000 00	22,500 00			
659		500,000 00			428,041 99		408,527 26	192 80	0 00		192 80
WB1M	99X026654	EURO YEN FUTURES	1 00	May 2001	24,970,000 000		24,958,750 00	11,250 00			
669		250,000 00			204,229 63		204,865 38	92 01	0 00		92 01
WB1M	99X026654	EURO YEN FUTURES	1 00	Apr 2001	24,960,000 000		24,958,750 00	1,250 00			
678		250,000 00			201,676 80		204,865 39	10 10	0 00		10 10
WB1M	99X026654	EURO YEN FUTURES	6 08	Dec 2001	149,833,750 000		149,833,750 00	-81,250 00			
693		1,500,000 00			1,202,831 33		1,239,076 84	-652 61	0 00		-652 61
WB1M	99X026654	EURO YEN FUTURES	2 00	Sep 2001	49,952,500 000		49,938,750 00	13,750 00			
696		500,000 00			425,344 86		416,186 14	117 08	0 00		117 08
WB1M	99X026654	EURO YEN FUTURES	2 00	Dec 2001	49,920,000 000		49,937,500 00	-17,500 00			
697		500,000 00			389,675 52		410,231 66	-136 61	0 00		-136 61
WB1M	99X026654	EURO YEN FUTURES	1 00	Nov 2001	24,963,750 000		24,975,000 00	-11,250 00			
707		250,000 00			202,730 61		205,968 83	-91 36	0 00		-91 36
WB1M	99X026654	EURO YEN FUTURES	3 00	May 2001	74,910,000 000		74,876,250 00	33,750 00			
712		750,000 00			607,894 65		614,596 16	273 88	0 00		273 88
WB1M	99X026654	EURO YEN FUTURES	2 00	Jul 2001	49,937,500 000		49,930,000 00	7,500 00			
734		500,000 00			401,588 26		408,726 98	60 31	0 00		60 31

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X026654	EURO YEN FUTURES										
735		1 000 Apr 2001	24,961,250 000			24,958,750 00		2,500 00			
		250,000 00		205,104 77		204,865 39		20 54		0 00	20 54
WB1M 99X026654	EURO YEN FUTURES										
754		2 000 May 2001	49,937,500 000			49,917,500 00		20,000 00			
		500,000 00		404,743 44		409,730 77		162 10		0 00	162 10
WB1M 99X026654	EURO YEN FUTURES										
769		1 000 Nov 2001	24,967,500 000			24,970,000 00		-2,500 00			
		250,000 00		206,667 49		208,948 96		-20 69		0 00	-20 69
WB1M 99X026654	EURO YEN FUTURES										
784		1 000 May 2001	24,966,250 000			24,958,750 00		7,500 00			
		250,000 00		201,952 00		204,865 38		60 67		0 00	60 67
WB1M 99X026654	EURO YEN FUTURES										
786		1 003 Jul 2001	24,968,750 000			24,965,000 00		3,750 00			
		250,000 00		200,524 03		204,363 49		30 12		0 00	30 12
99X026654	Total										
			5,542,066,250 00			5,542,831,250 00		-765,000 00			
			44,791,394 21			45,813,334 45		-6,031 66		0 00	-6,031 66
WB1M 99X029997	JAPAN GOVT BONDS 10YR FUTURES										
06		4 003 Jul 2001	559,000,000 000			561,160 000 00		-2,160,000 00			
		400,000,000 00		4,489,329 00		4,678 952 08		-17 346 96		0 00	-17,346 96
WB1M 99X029997	JAPAN GOVT BONDS 10YR FUTURES										
026		5 007 Jul 2001	697,250,000 000			702,380,000 00		-5,130,000 00			
		500,000,000 00		5,572,650 26		5 769,206 12		-41 000 64		0 00	-41,000 64
WB1M 99X029997	JAPAN GOVT BONDS 10YR FUTURES										
052		2 004 Jul 2001	279,900,000 000			280 580,000 00		-680,000 00			
		200,000,000 00		2,247,876 90		2,339,476 04		-5,461 08		0 00	-5,461 08

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Serving Institutional Investors Worldwide.

Base Currency: USD - US DOLLAR						
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds
Lot	Ticker	National Pa	Stl Date	Sit Date	Notional	Cost
Security Description						
Close Ex Rate						
Future Gn/Ls						
Base Curr Gn/Ls						
Trd Dts of Orig Trds						
Net Base Future Gn/Ls						
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
104		1 005 Jul 2001140,200,000 000	Local	140,290,000 00	-90,000 00	
		100,000,000 00	Base	1,169,738 02	-715 86	0 00
						-715 86
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
255		2 003 Sep 2001279,320,000 000	Local	281,360,000 00	-2,040,000 00	
		200,000,000 00	Base	2,287,456 80	-17,184 74	0 00
						-17,184 74
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
280		2 004 Sep 2001278,900,000 000	Local	281,360,000 00	-2,460,000 00	
		200,000,000 00	Base	2,276,375 40	-20,443 78	0 00
						-20,443 78
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
330		1 005 Sep 2001139,350,000 000	Local	140,650,000 00	-1,300,000 00	
		100,000,000 00	Base	1,140,812 15	-10,726 07	0 00
						-10,726 07
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
386		4 006 Sep 2001558,440,000 000	Local	562,920,000 00	-4,480,000 00	
		400,000,000 00	Base	4,535,029 72	-36,946 56	0 00
						-36,946 56
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
387		31 008 Sep 2001330,700,000 000	Local	4,329,590,000 00	1,110,000 00	
		3,100,000,000 00	Base	34,791,482 65	9,154 17	0 00
						9,154 17
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
388		35 006 Sep 2001890,550,000 000	Local	4,884,450,000 00	6,100,000 00	
		3,500,000,000 00	Base	39,830,835 20	50,306 70	0 00
						50,306 70
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
479		1 006 Jul 2001139,560,000 000	Local	140,290,000 00	-730,000 00	
		100,000,000 00	Base	1 169,738 02	-5,836 26	0 00
						-5,836 26
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01			
560		1 008 Aug 2001140,380,000 000	Local	140,700,000 00	-320,000 00	
		100,000,000 00	Base	1,150,785 30	-2,668 16	0 00
						-2,668 16

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Serving the New York Investors Needs



Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date					Base Curr Gn/Ls	Trd Dts of Orig Trds
									Net Base Future Gn/Ls
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
596		1 08 Aug 2001140,570,000 000	Local		140,700,000 00			-130,000 00	
		100,000,000 00	Base		1,150,785 30			-1,081 73	0 00
									-1 081 73
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
636		1 08 Aug 2001140,600,000 000	Local		140,700,000 00			-100,000 00	
		100,000,000 00	Base		1,150,785 30			-830 56	0 00
									-830 56
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
736		2 002 Jul 2001280,780,000 000	Local		280,580,000 00			200,000 00	
		200,000,000 00	Base		2,339,476 04			1,608 36	0 00
									1 608 36
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
737		3 002 Jul 2001421,200,000 000	Local		420,870,000 00			330,000 00	
		300,000,000 00	Base		3,509,214 06			2,653 80	0 00
									2,653 80
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
738		2 002 Jul 2001280,840,000 000	Local		280,580,000 00			260,000 00	
		200,000,000 00	Base		2,339,476 04			2,090 87	0 00
									2 090 87
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
739		1 002 Jul 2001140,430,000 000	Local		140,290,000 00			140,000 00	
		100,000,000 00	Base		1,169,738 02			1,125 85	0 00
									1,125 85
WB1M	99X029997	JAPAN GOVT BONDS 10YR FUTURES	SEP01						
791		2 006 Jul 2001277,940,000 000	Local		280,580,000 00			-2,640,000 00	
		200,000,000 00	Base		2,339,476 04			-21,338 51	0 00
									-21,338 51
99X029997 Total									
					14,115,910,000 00			-14,120,000 00	
					115,801,823 87			-114,641 16	0 00
									-114,641 16
WB1M	99X030003	EURO YEN FUTURES	JUN02						
016		10 08 Dec 2001249,625,000 000	Local		249,618,750 00			6,250 00	
		2,500,000 00	Base		2,008,863 32			49 90	0 00
									49 90

Realized Gain/Loss - Futures Contracts

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gnl/Ls	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot		Notional Pa	Stl Date	Proceeds	Cost				
Ticker									
WB1M 99X030003	020	EURO YEN FUTURES	1 087 Jul 2001	24,965,000 000	24,968,750 00	-3,750 00	-3,750 00	0 00	-29 97
		250,000 00		199,528 45	203,520 28	-29 97			
WB1M 99X030003	079	EURO YEN FUTURES	1 08 May 2001	24,966,250 000	24,962,500 00	3,750 00	3,750 00	0 00	30 31
		250,000 00		201,777 23	204,892 20	30 31			
WB1M 99X030003	079	EURO YEN FUTURES	-1 08 May 2001	-24 966,250 000	-24,962,500 00	-3,750 00	-3,750 00	0 00	-30 31
		-250,000 00		-201,777 23	-204 892 20	-30 31			
WB1M 99X030003	091	EURO YEN FUTURES	1 005 Jul 2001	24,968,750 000	24,966,250 00	2,500 00	2,500 00	0 00	19 89
		250,000 00		198,601 44	201,952 00	19 89			
WB1M 99X030003	135	EURO YEN FUTURES	1 00 Aug 2001	24,965,000 000	24,970,000 00	-5,000 00	-5,000 00	0 00	-40 08
		250,000 00		200,119 44	208,274 77	-40 08			
WB1M 99X030003	179	EURO YEN FUTURES	1 00 Jun 2001	24,968,750 000	24,962,500 00	6,250 00	6,250 00	0 00	51 51
		250,000 00		205,792 44	204,892 20	51 51			
WB1M 99X030003	288	EURO YEN FUTURES	7 08 Dec 2001	174,755,000 000	174,781,250 00	-26,250 00	-26,250 00	0 00	-200 08
		1,750 000 00		1,331,982 61	1,375,797 95	-200 08			
WB1M 99X030003	389	EURO YEN FUTURES	1 08 Aug 2001	24,957,500 000	24,970,000 00	-12,500 00	-12,500 00	0 00	-101 50
		250,000 00		202,659 36	206,901 42	-101 50			
WB1M 99X030003	484	EURO YEN FUTURES	1 08 Aug 2001	24,968,750 000	24,971,250 00	-2,500 00	-2,500 00	0 00	-20 46
		250,000 00		204,294 31	207,960 57	-20 46			

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Base Currency USD - US DOLLAR											Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot		Notional Pa	Stl Date								Future Gn/Ls		
Ticker											Future Gn/Ls		
WB1M	99X030003	EURO YEN FUTURES			JUN02								
517		1 00 Aug 2001	24,968,750 000		Local		24,970,000 00			-1,250 00			
		250,000 00	207,986 26		Base		207,725 43			-10 41	0 00		-10 41
WB1M	99X030003	EURO YEN FUTURES			JUN02								
569		1 00 Jun 2001	24,967,500 000		Local		24,962,500 00			5 000 00			
		250,000 00	200,060 10		Base		204,892 20			40 06	0 00		40 06
WB1M	99X030003	EURO YEN FUTURES			JUN02								
595		1 00 Aug 2001	24,975,000 000		Local		24,970,000 00			5,000 00			
		250,000 00	207,816 98		Base		207,725 43			41 61	0 00		41 61
WB1M	99X030003	EURO YEN FUTURES			JUN02								
619		1 00 Jun 2001	24,968,750 000		Local		24,962,500 00			6,250 00			
		250,000 00	208,663 84		Base		204,892 20			52 23	0 00		52 23
WB1M	99X030003	EURO YEN FUTURES			JUN02								
631		1 00 Aug 2001	24,975,000 000		Local		24,970,000 00			5,000 00			
		250 000 00	207,433 55		Base		200,534 07			41 53	0 00		41 53
WB1M	99X030003	EURO YEN FUTURES			JUN02								
631		1 00 Aug 2001	24,975,000 000		Local		-24,970,000 00			-5,000 00			
		-250,000 00	-207,433 55		Base		-200,534 07			-41 53	0 00		-41 53
WB1M	99X030003	EURO YEN FUTURES			JUN02								
634		1 00 Aug 2001	24,975,000 000		Local		24,968 750 00			6,250 00			
		250,000 00	207,433 55		Base		206,741 25			51 91	0 00		51 91
WB1M	99X030003	EURO YEN FUTURES			JUN02								
639		6 00 Dec 2001	149,775,000 000		Local		149 808,750 00			-33,750 00			
		1,500,000 00	1,171,390 27		Base		1,185,447 02			-263 95	0 00		-263 95
WB1M	99X030003	EURO YEN FUTURES			JUN02								
673		1 00 Aug 2001	24,971,250 000		Local		24,970,000 00			1,250 00			
		250,000 00	206,911 78		Base		200,534 07			10 36	0 00		10 36

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Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex Rate		Trd Dte of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date	Notional	Proceeds	Local	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X030003	EURO YEN FUTURES		JUN02							
715		1 00 Aug 2001	24,972,500 000	Local		24,963,750 00		8,750 00			
		250,000 00		Base	208,486 39	200,958 19		73 05		0 00	73 05
WB1M	99X030003	EURO YEN FUTURES		JUN02							
718		1 024 Jul 2001	24,963,750 000	Local		24,966,250 00		-2,500 00			
		250,000 00		Base	201,531 85	201,777 23		-20 18		0 00	-20 18
WB1M	99X030003	EURO YEN FUTURES		JUN02							
735		1 002 Jul 2001	24,968,750 000	Local		24,963,750 00		5,000 00			
		250,000 00		Base	200,794 13	204,403 18		40 21		0 00	40 21
WB1M	99X030003	EURO YEN FUTURES		JUN02							
748		1 00 Aug 2001	24,971,250 000	Local		24,966,250 00		5,000 00			
		250,000 00		Base	207,592 07	201,665 99		41 57		0 00	41 57
WB1M	99X030003	EURO YEN FUTURES		JUN02							
784		2 003 Jul 2001	49,937,500 000	Local		49,936,250 00		1,250 00			
		500,000 00		Base	401,048 06	406,156 42		10 04		0 00	10 04
99X030003 Total											
			1,023,588,750 00	Local		1,023,617,500 00		-28,750 00			
			8,165,548 19	Base		8,251,081 12		-204 29		0 00	-204 29
WB1M	99X035747	EURO YEN FUTURES		SEP02							
013		1 06 Sep 2001	24,966,250 000	Local		24,961,250 00		5,000 00			
		250,000 00		Base	212,687 48	208,236 01		42 60		0 00	42 60
WB1M	99X035747	EURO YEN FUTURES		SEP02							
019		1 007 Oct 2001	24,966,250 000	Local		24,968,750 00		-2,500 00			
		250,000 00		Base	206,571 65	207,615 16		-20 69		0 00	-20 69
WB1M	99X035747	EURO YEN FUTURES		SEP02							
095		1 06 Sep 2001	24,967,500 000	Local		24,963,750 00		3,750 00			
		250,000 00		Base	208,758 36	210,291 89		31 35		0 00	31 35

Realized Gain/Loss - Futures Contracts

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Serving the New England Investment Marketplace

Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date			Future Gn/Ls		
Ticker									
WB1M	99X035747	EURO YEN FUTURES							
103		1 000 Oct 2001	24,965,000 000		24,967,500 00		-2,500 00		
		250,000 00	205,861 39		206,223 67		-20 62	0 00	-20 62
WB1M	99X035747	EURO YEN FUTURES							
143		2 000 Sep 2001	49,932,500 000		49,936,250 00		-3,750 00		
		500,000 00	418,195 14		412,790 31		-31 41	0 00	-31 41
WB1M	99X035747	EURO YEN FUTURES							
187		1 000 Oct 2001	24,963,750 000		24,966,250 00		-2,500 00		
		250,000 00	202,930 32		204,673 32		-20 32	0 00	-20 32
WB1M	99X035747	EURO YEN FUTURES							
203		3 000 Oct 2001	74,898,750 000		74,918,750 00		-20,000 00		
		750,000 00	619,766 24		638,245 67		-165 49	0 00	-165 49
WB1M	99X035747	EURO YEN FUTURES							
245		1 000 Oct 2001	24,968,750 000		24,975,000 00		-6,250 00		
		250,000 00	206,609 43		215,171 88		-51 72	0 00	-51 72
WB1M	99X035747	EURO YEN FUTURES							
250		1 000 Sep 2001	24,962,500 000		24,943,750 00		18,750 00		
		250,000 00	210,281 36		202,844 19		157 95	0 00	157 95
WB1M	99X035747	EURO YEN FUTURES							
320		1 000 Sep 2001	24,963,750 000		24,966,250 00		-2,500 00		
		250,000 00	205,971 53		208,168 59		-20 63	0 00	-20 63
WB1M	99X035747	EURO YEN FUTURES							
675		1 000 Oct 2001	24,967,500 000		24,972,500 00		-5,000 00		
		250,000 00	206,667 49		206,872 19		-41 39	0 00	-41 39
99X035747 Total					349,540,000 00		-17,500 00		
					2,904,300 39		-140 37	0 00	-140 37

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dis of Orig Trds	Net Base Future Gn/Ls
Lot		Notional Pa	Stl Date	Proceeds									
Ticker													
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
023		5 08 Dec 2001697,450,000 000	Local		697,400,000 00				50,000 00				
		500,000,000 00	Base	5,568,018 52	5,751,457 80				399 17		0 00		399 17
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
023		3 08 Sep 2001418,620,000 000	Local		418,440,000 00				180,000 00				
		300,000,000 00	Base	3,566,223 78	3,450,874 68				1,533 42		0 00		1,533 42
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
025		10 08 Dec 2001394,700,000 000	Local		1,394,830,000 00				-130,000 00				
		1,000,000,000 00	Base	11,134,440 36	11,503,163 01				-1,037 85		0 00		-1,037 85
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
067		6 08 Nov 2001841,740,000 000	Local		836,880,000 00				4,860,000 00				
		600,000,000 00	Base	6,799,192 25	6,901,749 36				39,256 87		0 00		39 256 87
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
107		55 08 Dec 2001681,300,000 000	Local		7,678,010,000 00				3,290,000 00				
		5,500,000,000 00	Base	60,885,383 64	63,478,467 78				26,078 01		0 00		26,078 01
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
108		8 08 Dec 2001117,040,000 000	Local		1,120,570,000 00				-3,530,000 00				
		800,000,000 00	Base	8,854,153 46	9,121,736 24				-27,980 33		0 00		-27,980 33
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
109		3 08 Dec 2001418,530,000 000	Local		418,810,000 00				-280,000 00				
		300,000,000 00	Base	3,317,454 03	3,382,367 91				-2,219 40		0 00		-2 219 40
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
124		2 08 Nov 2001279,720,000 000	Local		278,960,000 00				760,000 00				
		200,000,000 00	Base	2,268,981 18	2,300,583 12				6,164 83		0 00		6,164 83
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01										
441		1 08 Nov 2001139,770,000 000	Local		139,480,000 00				290,000 00				
		100,000,000 00	Base	1,130,276 56	1,150,291 56				2,345 14		0 00		2,345 14

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional Cost	Close Ex Rate Future Gnr/Ls	Base Curr Gnr/Ls	Net Base Future Gnr/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
441		CXL	-1 00	Nov 2001	139,770,000 000		Local	-139,480,000 00	-290,000 00		
		-100,000,000 00		-1,130,276 56			Base	-1,150,291 56	-2,345 14	0 00	-2 345 14
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
443		1 00	Nov 2001	139,770,000 000			Local	139 480,000 00	290,000 00		
		100,000,000 00		1,130,276 56			Base	1 150,291 56	2,345 14	0 00	2,345 14
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
490		1 00	Oct 2001	139,760,000 000			Local	139,480,000 00	280,000 00		
		100,000,000 00		1,163,921 28			Base	1,150,291 56	2,331 84	0 00	2,331 84
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
490		1 00	Oct 2001	140,630,000 000			Local	139,480,000 00	1,150,000 00		
		100,000,000 00		1,155,261 64			Base	1,150,291 56	9,447 14	0 00	9,447 14
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
707		1 00	Sep 2001	139,400,000 000			Local	139,480,000 00	-80,000 00		
		100,000,000 00		1,186,989 10			Base	1,150,291 56	-681 20	0 00	-681 20
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
711		1 00	Nov 2001	140,140,000 000			Local	139,480,000 00	660,000 00		
		100,000,000 00		1,138,076 94			Base	1,150,291 56	5,359 86	0 00	5,359 86
WB1M	99X035937	JAPAN GOVT BONDS 10YR FUTURES	DEC01								
771		1 00	Nov 2001	140,600,000 000			Local	139,480 000 00	1,120,000 00		
		100 000,000 00		1,163,810 94			Base	1,150,291 56	9,270 76	0 00	9 270 76
99X035937	Total			13,689,400,000 00			Local	13,680,780,000 00	8,620,000 00		
				109,332,183 68			Base	112,792,149 26	70,268 26	0 00	70,268 26

WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02			
198		2 00 Dec 2001275,700,000 000	Local	275,320,000 00	380,000 00	
		200,000,000 00	Base	2,197,988 18	3,008 95	3,008 95
		2,183,070 71				

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate
Lot			Notional Pa	Stl Date	Proceeds				Future Gn/Ls
Ticker									Future Gn/Ls
								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02						
237		2 00 Dec 2001277,620,000 000	Local			275,660,000 00			1,960,000 00
		200,000,000 00	Base			2,185,003 17		0 00	14,977 84
WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02						
284		3 00 Dec 2001414,690,000 000	Local			412,980,000 00			1,710,000 00
		300,000,000 00	Base			3,296,982 28		0 00	13,517 79
WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02						
291		3 00 Dec 2001415,500,000 000	Local			413,550,000 00			1,950,000 00
		300,000,000 00	Base			3,277,980 34		0 00	14,862 90
WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02						
643		5 00 Dec 2001693,450,000 000	Local			689,150,000 00			4,300,000 00
		500,000,000 00	Base			5,462,507 93		0 00	33,630 30
WB1M	99X042438	JAPAN GOVT BONDS 10YR FUTURES	MAR02						
701		1 00 Dec 2001138,680,000 000	Local			137,830,000 00			850,000 00
		100,000,000 00	Base			1,092,501 58		0 00	6,635 10
99X042438	Total	2,215,640,000 00	Local			2,204,490,000 00			11,150,000 00
		17,255,705 96	Base			17,512,963 48		0 00	86,632 88
WB1M	99X017513	EURO YEN FUTURES	SEP01						
07		1 00 Jun 2001 24,975,000 000	Local			24,968,750 00			6,250 00
		250,000 00	Base			204,947 47		0 00	51 75
WB1M	99X017513	EURO YEN FUTURES	SEP01						
09		6 00 Mar 2001149,812,500 000	Local			149,318,750 00			493,750 00
		1,500,000 00	Base			1,329,602 47		0 00	3,979 93
WB1M	99X017513	EURO YEN FUTURES	SEP01						
013		1 00 Feb 2001 24,942,500 000	Local			24,830,000 00			112,500 00
		250,000 00	Base			234,097 24		0 00	964 01

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X017513	EURO YEN FUTURES										
021		4 087 Jul 2001	99,890,000 000	Local		99,905,000 00	-15,000 00				
		1,000,000 00	798,353 58	Base		833,007 89	-119 88		0 00		-119 88
WB1M 99X017513	EURO YEN FUTURES										
050		6 004 Jul 2001	149,835,000 00	Local		149,835,000 00	22,500 00				
		1,500,000 00	1,203,505 58	Base		1,228,628 35	180 70		0 00		180 70
WB1M 99X017513	EURO YEN FUTURES										
058		6 008 Feb 2001	148,980,000 00	Local		148,980,000 00	712,500 00				
		1,500,000 00	1,287,123 82	Base		1,404,583 44	6,126 40		0 00		6,126 40
WB1M 99X017513	EURO YEN FUTURES										
063		3 080 Jul 2001	74,917,500 00	Local		74,928,750 00	-11,250 00				
		750,000 00	598,515 91	Base		615,614 61	-89 88		0 00		-89 88
WB1M 99X017513	EURO YEN FUTURES										
065		3 002 Jun 2001	74,925,000 00	Local		74,906,250 00	18,750 00				
		750,000 00	614,459 92	Base		614,842 40	153 77		0 00		153 77
WB1M 99X017513	EURO YEN FUTURES										
066		1 000 Apr 2001	24,971,250 00	Local		24,888,750 00	82,500 00				
		250,000 00	203,540 66	Base		221,627 34	672 46		0 00		672 46
WB1M 99X017513	EURO YEN FUTURES										
081		10 08 May 2001	249,588,750 00	Local		249,588,750 00	173,750 00				
		2,500,000 00	2,018,580 52	Base		2,082,616 76	1,404 25		0 00		1,404 25
WB1M 99X017513	EURO YEN FUTURES										
092		3 005 Jul 2001	74,928,750 00	Local		74,925,000 00	3,750 00				
		750,000 00	595,983 28	Base		616,516 76	29 83		0 00		29 83
WB1M 99X017513	EURO YEN FUTURES										
097		2 061 Jul 2001	49,945,000 00	Local		49,955,000 00	-10,000 00				
		500,000 00	400,907 05	Base		409,506 07	-80 27		0 00		-80 27

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 111	99X017513	EURO YEN FUTURES	1 00 May 2001	24,977,500 000	Local	24,968,750 00	24,968,750 00	8,750 00	71 18	0 00	71 18
		250,000 00		203,191 96	Base	204,947 47					
WB1M 118	99X017513	EURO YEN FUTURES	1 00 Feb 2001	24,951,250 000	Local	24,830,000 00	24,830,000 00	121,250 00	1,043 11	0 00	1,043 11
		250,000 00		214,655 60	Base	234,097 24					
WB1M 136	99X017513	EURO YEN FUTURES	3 00 Aug 2001	74,921,250 000	Local	74,935,000 00	74,935,000 00	-13,750 00	-110 22	0 00	-110 22
		750,000 00		600,568 74	Base	607,388 70					
WB1M 146	99X017513	EURO YEN FUTURES	1 00 Apr 2001	24,972,500 000	Local	24,892,500 00	24,892,500 00	80,000 00	654 56	0 00	654 56
		250,000 00		204,325 00	Base	221,562 09					
WB1M 157	99X017513	EURO YEN FUTURES	1 00 Feb 2001	24,951,250 000	Local	24,830,000 00	24,830,000 00	121,250 00	1,033 23	0 00	1,033 23
		250,000 00		212,622 50	Base	234,097 24					
WB1M 168	99X017513	EURO YEN FUTURES	1 00 May 2001	24,977,500 000	Local	24,968,750 00	24,968,750 00	8,750 00	71 32	0 00	71 32
		250,000 00		203,591 60	Base	204,947 47					
WB1M 177	99X017513	EURO YEN FUTURES	3 00 Jun 2001	74,932,500 000	Local	74,906,250 00	74,906,250 00	26,250 00	216 35	0 00	216 35
		750,000 00		617,593 67	Base	614,842 40					
WB1M 209	99X017513	EURO YEN FUTURES	8 00 Mar 2001	199,700,000 000	Local	198,771,250 00	198,771,250 00	928,750 00	7,796 75	0 00	7,796 75
		2,000,000 00		1,676,460 71	Base	1,842,416 26					
WB1M 219	99X017513	EURO YEN FUTURES	2 00 Apr 2001	49,947,500 000	Local	49,782,500 00	49,782,500 00	165,000 00	1,348 88	0 00	1,348 88
		500,000 00		408,320 81	Base	437,996 86					

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						

WB1M	99X017513	EURO YEN FUTURES		SEP01					
225		1 07 Mar 2001	24,963,750 000	Local	24,887,500 00	76,250 00			
		250,000 00	204,906 43	Base	221,971 62	625 87	0 00		625 87
WB1M	99X017513	EURO YEN FUTURES		SEP01					
244		2 02 Mar 2001	49,930,000 000	Local	49,763,750 00	166,250 00			
		500,000 00	419,362 07	Base	448,172 19	1,396 33	0 00		1,396 33
WB1M	99X017513	EURO YEN FUTURES		SEP01					
253		1 07 Apr 2001	24,976 250 000	Local	24,901,250 00	75,000 00			
		250,000 00	201,795 67	Base	214,112 21	605 96	0 00		605 96
WB1M	99X017513	EURO YEN FUTURES		SEP01					
257		1 03 Aug 2001	24,973,750 000	Local	24,977,500 00	-3,750 00			
		250,000 00	201,726 58	Base	198,786 31	-30 29	0 00		-30 29
WB1M	99X017513	EURO YEN FUTURES		SEP01					
283		1 03 Jun 2001	24,976,250 000	Local	24,968,750 00	7,500 00			
		250,000 00	203,056 91	Base	204,947 47	60 98	0 00		60 98
WB1M	99X017513	EURO YEN FUTURES		SEP01					
290		4 05 Mar 2001	99,860,000 000	Local	99,495,000 00	365,000 00			
		1,000,000 00	838,524 42	Base	898,861 69	3,064 91	0 00		3,064 91
WB1M	99X017513	EURO YEN FUTURES		SEP01					
323		1 03 Jun 2001	24,976,250 000	Local	24,968,750 00	7,500 00			
		250,000 00	202,073 22	Base	204,947 47	60 68	0 00		60 68
WB1M	99X017513	EURO YEN FUTURES		SEP01					
330		4 05 Mar 2001	99,860,000 000	Local	99,525,000 00	335,000 00			
		1,000,000 00	839,922 46	Base	897,714 94	2,817 69	0 00		2,817 69
WB1M	99X017513	EURO YEN FUTURES		SEP01					
338		7 00 May 2001	174,833,750 000	Local	174,336,250 00	497,500 00			
		1,750,000 00	1,432,238 08	Base	1,493,531 90	4,075 52	0 00		4,075 52

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Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB1M	99X017513	EURO YEN FUTURES	SEP01											
348		3 001 Jul 2001	74,928,750 000				Local	74,930,000 00		-1,250 00			0 00	-10 06
		750,000 00	602,902 72				Base	615,574 84		-10 06				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
356		4 000 Jun 2001	99,900,000 000				Local	99,875,000 00		25 000 00			0 00	202 78
		1,000,000 00	810,288 90				Base	819,789 87		202 78				202 78
WB1M	99X017513	EURO YEN FUTURES	SEP01											
369		1 005 Feb 2001	24,913,750 000				Local	24 830,000 00		83,750 00			0 00	728 29
		250,000 00	216,649 97				Base	234,097 24		728 29				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
379		6 002 May 2001	149,850,000 000				Local	149,477,500 00		372,500 00			0 00	3 063 38
		1,500,000 00	1,228,320 45				Base	1,273,896 36		3 063 38				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
387		2 007 Mar 2001	49,932,500 000				Local	49,771,250 00		161,250 00			0 00	1 348 35
		500,000 00	417,530 73				Base	445,068 13		1,348 35				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
398		2 003 Jun 2001	49,950,000 000				Local	49,937,500 00		12,500 00			0 00	100 49
		500,000 00	401,548 05				Base	409,894 94		100 49				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
431		5 003 Jul 2001	124,875,000 000				Local	124,887,500 00		-12,500 00			0 00	-100 17
		1,250,000 00	1,000,623 38				Base	1,019,431 69		-100 17				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
433		1 009 Jan 2001	24,903,750 000				Local	24,830,000 00		73,750 00			0 00	633 48
		250,000 00	213,912 99				Base	234,097 24		633 48				
WB1M	99X017513	EURO YEN FUTURES	SEP01											
439		5 002 Jun 2001	124,875,000 000				Local	124,843,750 00		31,250 00			0 00	251 28
		1,250,000 00	1,004,119 86				Base	1,024,737 34		251 28				

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional	Pa	Stl	Date					
Ticker											
WB1M	99X017513	EURO YEN FUTURES					SEP01				
459		2 000 Jan 2001	49,807,500 000				Local	49,660,000 00		147,500 00	
		500,000 00	428,344 50				Base	468,194 48		1,268 50	0 00
											1,268 50
WB1M	99X017513	EURO YEN FUTURES					SEP01				
476		4 006 Jul 2001	99,900,000 000				Local	99,906,250 00		-6,250 00	
		1,000,000 00	798,688 84				Base	813,311 85		-49 97	0 00
											-49 97
WB1M	99X017513	EURO YEN FUTURES					SEP01				
489		4 005 Jun 2001	99,900,000 000				Local	99,877,500 00		22,500 00	
		1,000,000 00	806,592 60				Base	818,104 49		181 66	0 00
											181 66
WB1M	99X017513	EURO YEN FUTURES					SEP01				
512		3 007 Jul 2001	74,921,250 000				Local	74,933,750 00		-12,500 00	
		750,000 00	598,995 39				Base	617,454 38		-99 94	0 00
											-99 94
WB1M	99X017513	EURO YEN FUTURES					SEP01				
513		2 004 Feb 2001	49,862,500 000				Local	49,660,000 00		202,500 00	
		500,000 00	427,969 84				Base	468,194 48		1,738 06	0 00
											1,738 06
WB1M	99X017513	EURO YEN FUTURES					SEP01				
521		4 005 Jun 2001	99,900,000 000				Local	99,880,000 00		20,000 00	
		1,000,000 00	806,492 70				Base	808,328 84		161 46	0 00
											161 46
WB1M	99X017513	EURO YEN FUTURES					SEP01				
536		1 003 Mar 2001	24,967,500 000				Local	24,886,250 00		81,250 00	
		250,000 00	207,904 37				Base	221,526 17		676 57	0 00
											676 57
WB1M	99X017513	EURO YEN FUTURES					SEP01				
550		2 008 Jul 2001	49,945,000 000				Local	49,960,000 00		-15,000 00	
		500,000 00	401,557 80				Base	413,968 56		-120 60	0 00
											-120 60
WB1M	99X017513	EURO YEN FUTURES					SEP01				
566		2 007 Jun 2001	49,950,000 000				Local	49,938,750 00		11,250 00	
		500,000 00	400,240 38				Base	404,022 57		90 14	0 00
											90 14

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Notional Pa	Stl Date							
Ticker									
WB1M	99X017513	EURO YEN FUTURES	SEP01						
567	3 08 May 2001	74,925,000 000	Local		74,748,750 00				
	750,000 00	614,984 40	Base		639,580 66				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
567	1 02 Jan 2001	24,911,250 000	Local		24,830,000 00				
	250,000 00	211,147 75	Base		234,097 24				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
573	2 05 Feb 2001	49,860,000 000	Local		49,660,000 00				
	500,000 00	430,890 12	Base		468,194 48				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
593	2 05 Feb 2001	49,857,500 000	Local		49,660,000 00				
	500,000 00	431,666 67	Base		468,194 48				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
600	1 009 Jul 2001	24,973,750 000	Local		24,980,000 00				
	250,000 00	202,212 45	Base		208,033 44				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
617	1 002 Apr 2001	24,968,750 000	Local		24,887,500 00				
	250,000 00	200,230 55	Base		221,971 61				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
645	4 03 Jun 2001	99,900,000 000	Local		99,877,500 00				
	1,000,000 00	799,699 50	Base		798,187 42				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
659	3 03 Jun 2001	74,928,750 000	Local		74,906,250 00				
	750,000 00	623,332 27	Base		614,842 40				
WB1M	99X017513	EURO YEN FUTURES	SEP01						
676	4 083 Jul 2001	99,895,000 000	Local		99,920,000 00				
	1,000,000 00	804,154 75	Base		836,089 62				

Trd Dts of Orig Trds
Net Base Future Gn/Ls

Base Curr Gn/Ls

Close Ex Rate
Future Gn/Ls
Future Gn/Ls

1 446 66

0 00

176,250 00
1 446 66

688 67

0 00

81,250 00
688 67

1,728 40

0 00

200,000 00
1,728 40

1,709 96

0 00

197,500 00
1,709 96

-50 61

0 00

-6,250 00
-50 61

651 56

0 00

81,250 00
651 56

180 11

0 00

22,500 00
180 11

187 18

0 00

22,500 00
187 18

-201 26

0 00

-25,000 00
-201 26

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date			Cost				
Tricker									
WB1M	99X017513	EURO YEN FUTURES	SEP01						
677	1 083 Jul 2001	24,972,500 000	Local	24,980,000 00			-7,500 00		
	250 000 00	201,028 63	Base	210,411 05			-60 38	0 00	-60 38
WB1M	99X017513	EURO YEN FUTURES	SEP01						
679	4 00 Feb 2001	99,750,000 000	Local	99,320,000 00			430,000 00		
	1,000,000 00	855,755 25	Base	936,388 96			3,688 97	0 00	3,688 97
WB1M	99X017513	EURO YEN FUTURES	SEP01						
709	7 00 May 2001	174,410,000 000	Local	174,410,000 00			423,750 00		
	1,750,000 00	1,418,775 88	Base	1,501,318 89			3,438 73	0 00	3,438 73
WB1M	99X017513	EURO YEN FUTURES	SEP01						
719	3 024 Jul 2001	74,921,250 000	Local	74,937,500 00			-16,250 00		
	750 000 00	604 837 73	Base	628,900 57			-131 18	0 00	-131 18
WB1M	99X017513	EURO YEN FUTURES	SEP01						
731	13 002 Jul 2001	324,602,500 000	Local	324,602,500 00			72,500 00		
	3,250,000 00	2 610,977 08	Base	2,598,718 15			583 03	0 00	583 03
WB1M	99X017513	EURO YEN FUTURES	SEP01						
746	3 025 Jul 2001	74,917,500 000	Local	74,932,500 00			-15,000 00		
	750,000 00	606,232 41	Base	626,210 90			-121 38	0 00	-121 38
WB1M	99X017513	EURO YEN FUTURES	SEP01						
749	3 09 Mar 2001	74,910,000 000	Local	74,658,750 00			251,250 00		
	750,000 00	613,213 26	Base	684,578 51			2,056 73	0 00	2,056 73
WB1M	99X017513	EURO YEN FUTURES	SEP01						
752	1 08 May 2001	24,976,250 000	Local	24,910 000 00			66,250 00		
	250,000 00	202,432 51	Base	216,891 60			536 96	0 00	536 96
WB1M	99X017513	EURO YEN FUTURES	SEP01						
768	3 02 Jan 2001	74,760,000 000	Local	74,490,000 00			270,000 00		
	750,000 00	638,865 15	Base	702,291 72			2,307 30	0 00	2,307 30

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Close Ex Rate
Lot			Notional Pa	Stl Date			Future Gn/Ls	Base Curr Gn/Ls	Trd Dis of Orig Trds
Ticker							Future Gn/Ls	Net Base Future Gn/Ls	
WB1M	99X017513	EURO YEN FUTURES	SEP01						
782		3 086 Jul 2001	74,917,500 000	Local	74,930,000 00		-12,500 00		
		750,000 00	605,540 74	Base	624,366 74		-101 03	0 00	-101 03
WB1M	99X017513	EURO YEN FUTURES	SEP01						
783		3 086 May 2001	74,925,000 000	Local	74,728,750 00		196,250 00		
		750,000 00	606,068 33	Base	650,645 02		1,587 47	0 00	1,587 47
WB1M	99X017513	EURO YEN FUTURES	SEP01						
785		6 003 Jul 2001	149,857,500 000	Local	149,835,000 00		22,500 00		
		1,500 000 00	1,203,505 58	Base	1,231,183 24		180 70	0 00	180 70
99X017513	Total								
		5,318,220,000 00	Local		5,310,028,750 00		8,191,250 00		
		43,492,247 05	Base		45,371,722 50		68,436 17	0 00	68,436 17
WB1E	99X031894	JAPAN GOVT BONDS FUTURES	SEP01						
210		1 08 Aug 2001	139,882,000 000	Local	139,870,000 00		12,000 00		
		100,000,000 00	1,165,683 33	Base	1,163,885 93		100 00	0 00	100 00
JAPANESE YEN	Total								
		68,946,334,500 00	Local		68,788,751,250 00		157,583,250 00		
		564,103,373 85	Base		575,741,083 76		1,321,956 45	0 00	1,321,956 45
POUND STERLING									
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
068		3 080 Jul 2001	343,380 000	Local	338,220 00		5,160 00		
		300,000 00	489,179 15	Base	477,329 89		7,350 94	0 00	7,350 94
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01						
103		2 081 Jul 2001	228,800 000	Local	225,490 00		3,310 00		
		200,000 00	327,641 60	Base	318,234 04		4,739 92	0 00	4,739 92

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds				
Lot	Ticker	Notional Pa	Stl Date							
WB1M 104	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Jul 2001	114,450 000	Local	113,540 00	910 00				
		100,000 00	163,892 40	Base	159,466 93	1,303 12	0 00		1,303 12	
WB1M 146	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Aug 2001	114,190 000	Local	113,490 00	700 00				
		100,000 00	163,520 08	Base	162,449 59	1,002 40	0 00		1,002 40	
WB1M 147	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Aug 2001	114,200 000	Local	113,730 00	470 00				
		100,000 00	163,534 40	Base	162,611 15	673 04	0 00		673 04	
WB1M 315	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Jul 2001	112,870 000	Local	112,590 00	280 00				
		100,000 00	159,293 43	Base	158,335 32	395 16	0 00		395 16	
WB1M 316	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Jul 2001	112,880 000	Local	112,590 00	290 00				
		100,000 00	159,307 54	Base	158,335 31	409 28	0 00		409 28	
WB1M 317	99X013488	U K TREAS BONDS FUTURES			SEP01					
		2 000 Jul 2001	225,820 000	Local	225,200 00	620 00				
		200,000 00	318,699 77	Base	316,698 76	875 01	0 00		875 01	
WB1M 318	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Jul 2001	112,920 000	Local	112,800 00	120 00				
		100,000 00	159,364 00	Base	158,630 64	169 36	0 00		169 36	
WB1M 319	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Jul 2001	112,930 000	Local	112,820 00	110 00				
		100,000 00	159,378 11	Base	158,658 77	155 24	0 00		155 24	
WB1M 398	99X013488	U K TREAS BONDS FUTURES			SEP01					
		1 000 Jul 2001	113,590 000	Local	112,850 00	740 00				
		100,000 00	159,718 90	Base	158 700 96	1,040 51	0 00		1,040 51	

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Notional Proceeds					
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
399		1 002 Jul 2001		113,470 000	Local	112,890 00	580 00		
		100,000 00		159,550 17	Base	158,757 21	815 54	0 00	815 54
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
400		1 002 Jul 2001		113,630 000	Local	112,890 00	740 00		
		100,000 00		159,775 14	Base	158,757 20	1,040 51	0 00	1,040 51
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
401		1 002 Jul 2001		113,640 000	Local	112,900 00	740 00		
		100,000 00		159,789 20	Base	158,771 27	1,040 51	0 00	1,040 51
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
402		2 002 Jul 2001		227,300 000	Local	225,830 00	1,470 00		
		200,000 00		319,606 53	Base	317,584 73	2,066 97	0 00	2 066 97
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
403		1 002 Jul 2001		113,350 000	Local	112,940 00	410 00		
		100,000 00		159,381 44	Base	158,827 52	576 50	0 00	576 50
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
440		3 003 Jul 2001		339,540 000	Local	338,830 00	710 00		
		300,000 00		475,593 68	Base	476,496 64	994 50	0 00	994 50
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
441		1 003 Jul 2001		113,160 000	Local	112,950 00	210 00		
		100,000 00		158,503 21	Base	158,841 58	294 15	0 00	294 15
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
442		1 003 Jul 2001		113,090 000	Local	112,950 00	140 00		
		100,000 00		158,405 16	Base	158,841 59	196 10	0 00	196 10
WB1M	99X013488	U K TREAS BONDS FUTURES			SEP01				
484		1 006 Jul 2001		113,230 000	Local	112,950 00	280 00		
		100,000 00		158,510 68	Base	158,841 58	391 97	0 00	391 97

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Fund	Asset ID	Asset ID	Asset ID	Notional Pa	Std Date	Trd Date	Trd Date	Notional	Notional	Proceeds	Proceeds	Notional	Notional	Cost	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dis of Orig Trds	Trd Dis of Orig Trds	Net Base Future Gn/Ls	Net Base Future Gn/Ls	Trd Dis of Orig Trds	Trd Dis of Orig Trds	Net Base Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	100,000 00	1 006 Jul 2001	113,220 000	Local	113,000 00	113,000 00	158,911 90	158,911 90	220 00	220 00	0 00	0 00	307 98	307 98	0 00	0 00	307 98	307 98	0 00	0 00	307 98	307 98	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	100,000 00	1 006 Jul 2001	113,250 000	Local	113,090 00	113,090 00	159,038 47	159,038 47	160 00	160 00	0 00	0 00	223 98	223 98	0 00	0 00	223 98	223 98	0 00	0 00	223 98	223 98	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	100,000 00	1 006 Jul 2001	113,210 000	Local	113,120 00	113,120 00	159,080 66	159,080 66	90 00	90 00	0 00	0 00	125 99	125 99	0 00	0 00	125 99	125 99	0 00	0 00	125 99	125 99	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	200,000 00	2 007 Jul 2001	226,640 000	Local	225,330 00	225,330 00	318,008 23	318,008 23	1,310 00	1,310 00	0 00	0 00	1,834 52	1,834 52	0 00	0 00	1,834 52	1,834 52	0 00	0 00	1,834 52	1,834 52	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	100,000 00	1 008 Jul 2001	113,570 000	Local	112,680 00	112,680 00	159,025 28	159,025 28	890 00	890 00	0 00	0 00	1,259 62	1,259 62	0 00	0 00	1,259 62	1,259 62	0 00	0 00	1,259 62	1,259 62	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	200,000 00	2 083 Jul 2001	227,960 000	Local	225,360 00	225,360 00	318,050 57	318,050 57	2,600 00	2,600 00	0 00	0 00	3,684 72	3,684 72	0 00	0 00	3,684 72	3,684 72	0 00	0 00	3,684 72	3,684 72	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	200,000 00	2 002 Jul 2001	223,980 000	Local	225,120 00	225,120 00	317,171 57	317,171 57	-1,140 00	-1,140 00	0 00	0 00	-1,613 56	-1,613 56	0 00	0 00	-1,613 56	-1,613 56	0 00	0 00	-1,613 56	-1,613 56	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	200,000 00	2 002 Jul 2001	224,100 000	Local	225,230 00	225,230 00	317,326 55	317,326 55	-1,130 00	-1,130 00	0 00	0 00	-1,599 40	-1,599 40	0 00	0 00	-1,599 40	-1,599 40	0 00	0 00	-1,599 40	-1,599 40	0 00	0 00
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01	100,000 00	1 084 Jul 2001	114,170 000	Local	112,690 00	112,690 00	159,039 40	159,039 40	1,480 00	1,480 00	0 00	0 00	2,101 75	2,101 75	0 00	0 00	2,101 75	2,101 75	0 00	0 00	2,101 75	2,101 75	0 00	0 00

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01								
728		1 084 Jul 2001	114,180 000	Local	112,700 00			1,480 00			
		100,000 00	162,147 02	Base	159,053 51			2 101 75	0 00		2,101 75
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01								
756		1 085 Jul 2001	113,870 000	Local	112,700 00			1,170 00			
		100,000 00	162,560 81	Base	159,053 51			1,670 29	0 00		1 670 29
WB1M	99X013488	U K TREAS BONDS FUTURES	SEP01								
757		1 085 Jul 2001	113,890 000	Local	112,720 00			1,170 00			
		100,000 00	162,589 36	Base	159,081 74			1,670 29	0 00		1 670 29
99X013488 Total					4,852,190 00			26,290 00			
					6,838,012 07			37,298 66	0 00		37,298 66

WB1M	99X017265	LIBOR FUTURES	JUN02								
026		1 08 Sep 2001	119,350 000	Local	117,500 00			1,850 00			
		125,000 00	175,408 70	Base	166,168 50			2,718 95	0 00		2,718 95
WB1M	99X017265	LIBOR FUTURES	JUN02								
027		1 007 Oct 2001	119,375 000	Local	117,500 00			1,875 00			
		125,000 00	173,237 00	Base	166,168 50			2,721 00	0 00		2,721 00
WB1M	99X017265	LIBOR FUTURES	JUN02								
030		11 08 Dec 2001	1,314,087 500	Local	1,317 112 50			-3,025 00			
		1,375,000 00	1,880,196 40	Base	1,884,787 99			-4,328 18	0 00		-4,328 18
WB1M	99X017265	LIBOR FUTURES	JUN02								
031		6 08 Dec 2001	716,850 000	Local	718,225 00			-1,375 00			
		750,000 00	1,025,668 98	Base	1,026,020 46			-1,967 36	0 00		-1,967 36
WB1M	99X017265	LIBOR FUTURES	JUN02								
063		1 08 Oct 2001	119,412 500	Local	117,587 50			1,825 00			
		125,000 00	172,503 30	Base	165,951 24			2,636 40	0 00		2,636 40

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Pa	Stl Date												
WB1M	99X017265	LIBOR FUTURES	8 08 Nov 2001		958,500 000		JUN02	Local	947,750 00		10,750 00				
		1,000,000 00			1,353,689 55			Base	1,373,537 37		15,182 23		0 00		15,182 23
WB1M	99X017265	LIBOR FUTURES	1 09 Oct 2001		119,500 000		JUN02	Local	117,737 50		1,762 50				
		125,000 00			171,864 90			Base	166,692 75		2,534 83		0 00		2,534 83
WB1M	99X017265	LIBOR FUTURES	3 07 Nov 2001		358,837 500		JUN02	Local	357,075 00		1,762 50				
		375,000 00			508,293 32			Base	524,533 85		2,496 58		0 00		2,496 58
WB1M	99X017265	LIBOR FUTURES	1 07 Nov 2001		119,637 500		JUN02	Local	119,275 00		362 50				
		125,000 00			169,466 52			Base	176,336 16		513 48		0 00		513 48
WB1M	99X017265	LIBOR FUTURES	1 08 Oct 2001		119,487 500		JUN02	Local	117,550 00		1,937 50				
		125,000 00			169,767 84			Base	165,616 20		2,752 80		0 00		2,752 80
WB1M	99X017265	LIBOR FUTURES	1 03 Nov 2001		120,225 000		JUN02	Local	117,800 00		2,425 00				
		125,000 00			173,328 38			Base	166,946 17		3,496 12		0 00		3,496 12
WB1M	99X017265	LIBOR FUTURES	2 08 Dec 2001		238,775 000		JUN02	Local	239,175 00		-400 00				
		250,000 00			345,220 90			Base	346,732 00		-578 32		0 00		-578 32
WB1M	99X017265	LIBOR FUTURES	3 08 Oct 2001		358,987 500		JUN02	Local	352,350 00		6,637 50				
		375 000 00			510,049 44			Base	498,716 19		9,430 56		0 00		9,430 56
WB1M	99X017265	LIBOR FUTURES	-3 08 Oct 2001		-358,987 500		JUN02	Local	-352,350 00		-6,637 50				
		-375,000 00			-510,049 44			Base	-498,716 19		-9,430 56		0 00		-9,430 56

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 99X017265	254	LIBOR FUTURES	9 00 Dec 2001	1,074,600 000	JUN02	Local	1,075,837 50	-1,237 50			
		1,125,000 00		1,553,656 68		Base	1 553,976 80	-1,789 18	0 00		-1 789 18
WB1M 99X017265	259	LIBOR FUTURES	3 00 Oct 2001	358,987 500	JUN02	Local	352,350 00	6,637 50			
		375,000 00		510,695 62		Base	498,716 19	9,442 51	0 00		9,442 51
WB1M 99X017265	260	LIBOR FUTURES	4 00 Aug 2001	473,400 000	JUN02	Local	470,325 00	3 075 00			
		500,000 00		676,630 62		Base	652,880 49	4 395 10	0 00		4 395 10
WB1M 99X017265	291	LIBOR FUTURES	6 00 Oct 2001	718,725 000	JUN02	Local	705,600 00	13,125 00			
		750,000 00		1,027,417 39		Base	991,426 34	18,762 19	0 00		18,762 19
WB1M 99X017265	295	LIBOR FUTURES	1 00 Dec 2001	119,387 500	JUN02	Local	119,487 50	-100 00			
		125,000 00		172,920 85		Base	171,930 56	-144 84	0 00		-144 84
WB1M 99X017265	323	LIBOR FUTURES	2 00 Aug 2001	236,825 000	JUN02	Local	235,125 00	1,700 00			
		250,000 00		335,249 47		Base	328,881 13	2,406 53	0 00		2,406 53
WB1M 99X017265	331	LIBOR FUTURES	3 00 Oct 2001	359,137 500	JUN02	Local	353,187 50	5,950 00			
		375,000 00		514,608 12		Base	498,193 20	8,525 75	0 00		8,525 75
WB1M 99X017265	351	LIBOR FUTURES	1 00 Nov 2001	119,675 000	JUN02	Local	119,275 00	400 00			
		125,000 00		170,225 72		Base	176,336 16	568 96	0 00		568 96
WB1M 99X017265	377	LIBOR FUTURES	1 00 Oct 2001	119,775 000	JUN02	Local	117,800 00	1,975 00			
		125,000 00		173,877 37		Base	166,946 16	2,867 11	0 00		2,867 11

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls
Lot		Notional Pa	Stl Date						
Ticker								Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 99X017265	LIBOR FUTURES								
391		1 00 Sep 2001		118,600 000		JUN02			
		125,000 00		172,242 78		Local	117,575 00	1,025 00	
						Base	164,616 76	1,488 61	1,488 61
WB1M 99X017265	LIBOR FUTURES								
425		1 00 Sep 2001		118,800 000		JUN02			
		125,000 00		173,721 24		Local	117,575 00	1,225 00	
						Base	164,616 75	1,791 32	1,791 32
WB1M 99X017265	LIBOR FUTURES								
445		1 00 Nov 2001		119,775 000		JUN02			
		125,000 00		170,475 76		Local	119,300 00	475 00	
						Base	174,929 59	676 07	676 07
WB1M 99X017265	LIBOR FUTURES								
460		1 00 Sep 2001		118,900 000		JUN02			
		125,000 00		173,391 87		Local	117,587 50	1,312 50	
						Base	165,022 30	1,914 02	1,914 02
WB1M 99X017265	LIBOR FUTURES								
538		7 00 Dec 2001		839,037 500		JUN02			
		875,000 00		1,192,356 20		Local	835,062 50	3,975 00	
						Base	1,219,859 14	5,648 88	5,648 88
WB1M 99X017265	LIBOR FUTURES								
558		6 00 Sep 2001		715,125 000		JUN02			
		750,000 00		1,045,655 78		Local	705,637 50	9,487 50	
						Base	990,221 22	13,872 62	13,872 62
WB1M 99X017265	LIBOR FUTURES								
604		2 00 Nov 2001		239,600 000		JUN02			
		250,000 00		338,890 24		Local	235,662 50	3,937 50	
						Base	334,322 70	5,569 20	5,569 20
WB1M 99X017265	LIBOR FUTURES								
614		6 00 Dec 2001		719,325 000		JUN02			
		750,000 00		1,022,952 08		Local	719,625 00	-300 00	
						Base	1,054,429 89	-426 62	-426 62
WB1M 99X017265	LIBOR FUTURES								
614		2 00 Sep 2001		239,250 000		JUN02			
		250,000 00		349,774 83		Local	235,100 00	3,150 00	
						Base	329,586 69	4,624 52	4,624 52

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Base Currency USD - US DOLLAR				Security Description		Notional		Cost		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot			Notional Pa	Std Date											
Ticker															
WB1M	99X017265	LIBOR FUTURES					JUN02								
646		9 08 Dec 2001	1,075,500 000		1,075,500 000		Local		1,076,062 50		-562 50				
		1,125,000 00	1,566,895 95		1,566,895 95		Base		1,560,935 81		-819 51		0 00		-819 51
WB1M	99X017265	LIBOR FUTURES					JUN02								
646		1 080 Jul 2001	117,725 000		117,725 000		Local		117,612 50		112 50				
		125,000 00	168,146 62		168,146 62		Base		162,175 88		160 68		0 00		160 68
WB1M	99X017265	LIBOR FUTURES					JUN02								
658		5 00 Nov 2001	599,437 500		599,437 500		Local		589,500 00		9,937 50				
		625,000 00	849,642 71		849,642 71		Base		841,875 75		14,085 42		0 00		14 085 42
WB1M	99X017265	LIBOR FUTURES					JUN02								
664		3 00 Sep 2001	357,600 000		357,600 000		Local		352,650 00		4,950 00				
		375 000 00	524,134 32		524,134 32		Base		492,017 28		7,255 22		0 00		7 255 22
WB1M	99X017265	LIBOR FUTURES					JUN02								
698		9 06 Dec 2001	1,076,062 500		1,076,062 500		Local		1,081,450 00		-5,387 50				
		1,125,000 00	1,529,838 06		1,529,838 06		Base		1,570,914 69		-7,659 43		0 00		-7,659 43
WB1M	99X017265	LIBOR FUTURES					JUN02								
713		4 00 Nov 2001	478,950 000		478,950 000		Local		472,687 50		6,262 50				
		500,000 00	676,900 03		676,900 03		Base		675,246 05		8 850 78		0 00		8 850 78
WB1M	99X017265	LIBOR FUTURES					JUN02								
750		2 00 Sep 2001	238,600 000		238,600 000		Local		234,975 00		3,625 00				
		250,000 00	349,453 56		349,453 56		Base		332,301 65		5,309 18		0 00		5,309 18
WB1M	99X017265	LIBOR FUTURES					JUN02								
787		2 00 Nov 2001	239,525 000		239,525 000		Local		236,787 50		2,737 50				
		250,000 00	339,502 74		339,502 74		Base		335,267 40		3,880 14		0 00		3,880 14
WB1M	99X017265	LIBOR FUTURES					JUN02								
788		3 00 Nov 2001	359,325 000		359,325 000		Local		355,287 50		4,037 50				
		375,000 00	509,307 26		509,307 26		Base		510,248 14		5,722 75		0 00		5,722 75

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds		Cost	Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X017265	LIBOR FUTURES				JUN02			
789		3 00 Nov 2001	359,362 500			Local	355,075 00	4,287 50	
		375,000 00	509,360 41			Base	513,710 41	6,077 11	6 077 11
99X017265	Total								
			16,134,050 00			Local	16,028,487 50	105 562 50	
			23,116,570 07			Base	22,961,076 32	151,233 62	151,233 62
WB1M	99X017273	LIBOR FUTURES				MAR02			
025		3 07 Oct 2001	358,875 000			Local	352,950 00	5,925 00	
		375,000 00	520,799 40			Base	498,612 66	8,598 36	8 598 36
WB1M	99X017273	LIBOR FUTURES				MAR02			
026		2 07 Oct 2001	239,275 000			Local	235,275 00	4,000 00	
		250,000 00	347,235 88			Base	331,102 51	5 804 80	5,804 80
WB1M	99X017273	LIBOR FUTURES				MAR02			
027		8 06 Sep 2001	957,400 000			Local	941,800 00	15,600 00	
		1,000,000 00	1,407,090 78			Base	1,314,788 12	22 927 33	22,927 33
WB1M	99X017273	LIBOR FUTURES				MAR02			
088		2 09 Nov 2001	240,725 000			Local	237,450 00	3,275 00	
		250,000 00	350,952 98			Base	342,996 53	4,774 62	4 774 62
WB1M	99X017273	LIBOR FUTURES				MAR02			
089		5 09 Nov 2001	601,750 000			Local	593,187 50	8,562 50	
		625,000 00	877,291 33			Base	858,994 82	12,483 27	12 483 27
WB1M	99X017273	LIBOR FUTURES				MAR02			
099		1 001 Jul 2001	118,375 000			Local	118,212 50	162 50	
		125,000 00	169,513 00			Base	167,719 89	232 70	232 70
WB1M	99X017273	LIBOR FUTURES				MAR02			
099		1 06 Sep 2001	119,600 000			Local	117,675 00	1,925 00	
		125,000 00	176,398 04			Base	166,415 99	2,839 18	2,839 18

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds							Net Base Future Gn/Ls
WB1M 100	99X017273	LIBOR FUTURES	1 00 Sep 2001	119,587 500	MAR02	Local	117,675 00		1,912 50		
		125,000 00		176,379 60		Base	166,415 99		2,820 75	0 00	2,820 75
WB1M 142	99X017273	LIBOR FUTURES	2 00 Aug 2001	236,625 000	MAR02	Local	236,612 50		12 50		
		250,000 00		338,847 00		Base	334,523 12		17 90	0 00	17 90
WB1M 156	99X017273	LIBOR FUTURES	1 00 Oct 2001	119,762 500	MAR02	Local	117,825 00		1,937 50		
		125,000 00		170,984 92		Base	165,697 30		2,766 17	0 00	2,766 17
WB1M 157	99X017273	LIBOR FUTURES	1 00 Oct 2001	119,775 000	MAR02	Local	117,937 50		1,837 50		
		125,000 00		171,002 77		Base	166,445 19		2,623 40	0 00	2 623 40
WB1M 169	99X017273	LIBOR FUTURES	4 00 Nov 2001	481,300 000	MAR02	Local	474,687 50		6,612 50		
		500,000 00		693,890 21		Base	688,201 45		9,533 24	0 00	9 533 24
WB1M 170	99X017273	LIBOR FUTURES	1 00 Nov 2001	120,225 000	MAR02	Local	118,700 00		1,525 00		
		125,000 00		173,328 38		Base	171,913 21		2,198 59	0 00	2,198 59
WB1M 170	99X017273	LIBOR FUTURES	-1 00 Nov 2001	-120,225 000	MAR02	Local	-118,700 00		-1,525 00		
	CXL	-125,000 00		-173,328 38		Base	-171,913 21		-2,198 59	0 00	-2 198 59
WB1M 173	99X017273	LIBOR FUTURES	8 00 Nov 2001	962,500 000	MAR02	Local	950,500 00		12,000 00		
		1,000,000 00		1,387,636 25		Base	1,377,536 18		17,300 40	0 00	17,300 40
WB1M 173	99X017273	LIBOR FUTURES	-8 00 Nov 2001	-962,500 000	MAR02	Local	-950,500 00		-12,000 00		
	CXL	-1,000,000 00		-1 387,636 25		Base	-1 377,536 18		-17,300 40	0 00	-17,300 40

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Base Currency USD - US DOLLAR										Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Lot	Ticker	Notional Pa	Stl Date												
WB1M 190	99X017273	LIBOR FUTURES	8 00	Nov 2001	962,500 000		MAR02		12,150 00						
					1,000,000 00	1,387,636 25	Local	950,350 00	17,516 65	0 00	17,516 65				
WB1M 191	99X017273	LIBOR FUTURES	5 00	Oct 2001	598,750 000		MAR02		9,000 00						
					625,000 00	850,704 00	Local	827,054 09	12,787 20	0 00	12,787 20				
WB1M 245	99X017273	LIBOR FUTURES	7 00	Oct 2001	839,300 000		MAR02		13,687 50						
					875,000 00	1,192,477 44	Local	1,173,099 86	19,447 20	0 00	19,447 20				
WB1M 245	99X017273	LIBOR FUTURES	5 00	Nov 2001	600,687 500		MAR02		6,562 50						
					625,000 00	866 551 79	Local	594 125 00	9,467 07	0 00	9,467 07				
WB1M 245	99X017273	LIBOR FUTURES	7 00	Oct 2001	-839,300 000		MAR02		-13,687 50						
					-875,000 00	-1,192,477 44	Local	-825,612 50	-19,447 20	0 00	-19,447 20				
WB1M 246	99X017273	LIBOR FUTURES	1 00	Nov 2001	120,150 000		MAR02		1,437 50						
					125,000 00	173,328 39	Local	118 712 50	2,073 74	0 00	2,073 74				
WB1M 247	99X017273	LIBOR FUTURES	1 00	Nov 2001	120,162 500		MAR02		1,037 50						
					125,000 00	173,346 42	Local	119,125 00	1,496 70	0 00	1,496 70				
WB1M 248	99X017273	LIBOR FUTURES	5 00	Nov 2001	600,625 000		MAR02		3 587 50						
					625,000 00	866,461 63	Local	597,037 50	5,175 34	0 00	5,175 34				
WB1M 257	99X017273	LIBOR FUTURES	7 00	Oct 2001	839,300 000		MAR02		13,687 50						
					875,000 00	1,193,988 18	Local	825 612 50	19,471 84	0 00	19,471 84				

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X017273	LIBOR FUTURES									
263		12 03 Aug 2001	1,424,100 000		1,416,787 50			7,312 50			
		1,500,000 00	2,035,466 13		1,967,510 56			10,451 76	0 00		10,451 76
WB1M	99X017273	LIBOR FUTURES									
290		10 03 Oct 2001	1,199,375 000		1,180,875 00			18,500 00			
		1,250,000 00	1,714,506 56		1,682,416 90			26,445 76	0 00		26,445 76
WB1M	99X017273	LIBOR FUTURES									
322		6 08 Aug 2001	712,425 000		706,425 00			6,000 00			
		750,000 00	1,008,508 83		978,445 26			8,493 61	0 00		8,493 61
WB1M	99X017273	LIBOR FUTURES									
323		2 05 Nov 2001	239,925 000		239,050 00			875 00			
		250,000 00	343,332 68		353,411 52			1,252 13	0 00		1,252 13
WB1M	99X017273	LIBOR FUTURES									
328		5 05 Oct 2001	599,375 000		592,912 50			6,462 50			
		625,000 00	858,844 44		844,756 99			9,260 12	0 00		9,260 12
WB1M	99X017273	LIBOR FUTURES									
379		2 09 Oct 2001	239,850 000		237,412 50			2,437 50			
		250,000 00	348,190 25		336,152 34			3,538 52	0 00		3,538 52
WB1M	99X017273	LIBOR FUTURES									
380		3 09 Oct 2001	359,737 500		356,287 50			3,450 00			
		375,000 00	522,230 93		504,670 11			5,008 37	0 00		5,008 37
WB1M	99X017273	LIBOR FUTURES									
393		2 06 Sep 2001	237,750 000		235,450 00			2,300 00			
		250,000 00	345,284 33		329,017 83			3,340 29	0 00		3,340 29
WB1M	99X017273	LIBOR FUTURES									
394		1 06 Sep 2001	118,887 500		117,725 00			1,162 50			
		125,000 00	172,660 32		164,506 92			1,688 30	0 00		1,688 30

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Base Currency USD - US DOLLAR		Security Name		Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date							
Ticker									
WB1M 99X017273	LIBOR FUTURES								
413	1 06 Nov 2001			119,962 500		437 50			
	125,000 00			62,632 42		228 42		0 00	228 42
WB1M 99X017273	LIBOR FUTURES								
413	CXL -1 06 Nov 2001			-119,962 500		-437 50			
	-125,000 00			-62,632 42		-228 42		0 00	-228 42
WB1M 99X017273	LIBOR FUTURES								
417	4 06 Nov 2001			479,800 000		1,587 50			
	500,000 00			250,503 58		828 84		0 00	828 84
WB1M 99X017273	LIBOR FUTURES								
417	CXL -4 06 Nov 2001			-479,800 000		-1,587 50			
	-500,000 00			-250,503 58		-828 84		0 00	-828 84
WB1M 99X017273	LIBOR FUTURES								
426	1 07 Sep 2001			119,037 500		1,312 50			
	125,000 00			174,068 54		1,919 27		0 00	1,919 27
WB1M 99X017273	LIBOR FUTURES								
491	5 09 Oct 2001			597,687 500		9,262 50			
	625,000 00			876,568 49		13,584 38		0 00	13,584 38
WB1M 99X017273	LIBOR FUTURES								
492	2 01 Oct 2001			240,050 000		2,225 00			
	250,000 00			354,337 81		3,284 32		0 00	3,284 32
WB1M 99X017273	LIBOR FUTURES								
527	1 06 Nov 2001			119,962 500		437 50			
	125,000 00			171,438 41		625 23		0 00	625 23
WB1M 99X017273	LIBOR FUTURES								
531	4 06 Nov 2001			479,800 000		1,600 00			
	500,000 00			685,682 18		2,286 56		0 00	2,286 56

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Future Gn/Ls	Trd Dts of Orig Trds		
WB1M	99X017273		LIBOR FUTURES																						
	602			6 09	Nov 2001		720,150 000		Local		717,700 00								2,450 00						
				750,000 00			1,018,580 16		Base		1,056,837 61								3,465 28		0 00		3,465 28		
WB1M	99X017273		LIBOR FUTURES																						
	605			13 09	Nov 2001		1,560,162 500		Local		1,553,800 00								6,362 50						
				1,625,000 00			2,206,693 84		Base		2,260,078 61								8,999 12		0 00		8,999 12		
WB1M	99X017273		LIBOR FUTURES																						
	611			1 02	Nov 2001		120,062 500		Local		118,912 50								1,150 00						
				125,000 00			175,675 45		Base		169,081 69								1,682 68		0 00		1,682 68		
WB1M	99X017273		LIBOR FUTURES																						
	613			8 09	Sep 2001		955,800 000		Local		941,950 00								13,850 00						
				1,000,000 00			1,403,209 98		Base		1,318,188 48								20,333 19		0 00		20,333 19		
WB1M	99X017273		LIBOR FUTURES																						
	630			7 03	Oct 2001		835,887 500		Local		824,687 50								11,200 00						
				875,000 00			1,206,520 03		Base		1,165,413 53								16,166 09		0 00		16,166 09		
WB1M	99X017273		LIBOR FUTURES																						
	631			4 03	Oct 2001		477,700 000		Local		470,950 00								6,750 00						
				500,000 00			689,512 19		Base		665,593 30								9,742 96		0 00		9,742 96		
WB1M	99X017273		LIBOR FUTURES																						
	659			11 09	Nov 2001		1,320,687 500		Local		1,318,162 50								2,525 00						
				1,375,000 00			1,871,942 46		Base		1,906,831 98								3,578 93		0 00		3,578 93		
WB1M	99X017273		LIBOR FUTURES																						
	665			1 09	Sep 2001		119,562 500		Local		117,750 00								1,812 50						
				125,000 00			175,242 76		Base		164,661 78								2,656 58		0 00		2,656 58		
WB1M	99X017273		LIBOR FUTURES																						
	666			7 09	Sep 2001		836,850 000		Local		824,325 00								12,525 00						
				875,000 00			1,226 571 05		Base		1,156,469 13								18,357 89		0 00		18,357 89		

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X017273	LIBOR FUTURES									
706		3 00 Sep 2001		MAR02	358,950 000		353,387 50	5,562 50			
		375,000 00		Local	525,682 28		496,014 70	8,146 28	0 00		8,146 28
				Base							
WB1M	99X017273	LIBOR FUTURES									
713		7 00 Nov 2001		MAR02	841,312 500		831,087 50	10,225 00			
		875,000 00		Local	1,227,054 29		1,194,337 85	14,913 17	0 00		14,913 17
				Base							
WB1M	99X017273	LIBOR FUTURES									
748		6 00 Sep 2001		MAR02	717,750 000		706,787 50	10,962 50			
		750,000 00		Local	1,051,216 65		991,905 71	16,055 68	0 00		16,055 68
				Base							
WB1M	99X017273	LIBOR FUTURES									
749		6 00 Sep 2001		MAR02	717,825 000		706,350 00	11,475 00			
		750,000 00		Local	1,051,326 50		990,232 06	16,806 29	0 00		16,806 29
				Base							
WB1M	99X017273	LIBOR FUTURES									
750		1 00 Jul 2001		MAR02	118,037 500		118,212 50	-175 00			
		125,000 00		Local	168,510 34		167,719 90	-249 83	0 00		-249 83
				Base							
WB1M	99X017273	LIBOR FUTURES									
773		1 00 Nov 2001		MAR02	120,262 500		118,750 00	1,512 50			
		125,000 00		Local	176,172 54		171,486 87	2,215 66	0 00		2,215 66
				Base							
99X017273	Total				24,064,187 50		23,803,437 50	260,750 00			
				Local	34,697,432 99		33,913,692 62	377,458 85	0 00		377,458 85
				Base							
WB1M	99X017679	LIBOR FUTURES									
028		4 00 Jul 2001		SEP01	473,900 000		473,125 00	775 00			
		500,000 00		Local	674,644 04		662,907 66	1,103 30	0 00		1,103 30
				Base							
WB1M	99X017679	LIBOR FUTURES									
067		4 00 Jul 2001		SEP01	473,950 000		473,350 00	600 00			
		500,000 00		Local	675,189 17		665,672 10	854 76	0 00		854 76
				Base							

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date											
Ticker													
WB1M 99X017679	LIBOR FUTURES												
102	4 001 Jul 2001		474,050 000		473,350 00			700 00					
	500,000 00		678,839 60		666,263 80			1,002 40		0 00		1,002 40	
WB1M 99X017679	LIBOR FUTURES												
145	4 00 Aug 2001		473,900 000		473,437 50			462 50					
	500,000 00		678,624 80		665,747 66			662 30		0 00		662 30	
WB1M 99X017679	LIBOR FUTURES												
159	3 00 Jan 2001		354,562 500		351,625 00			2,937 50					
	375,000 00		534,148 41		508,613 57			4,425 34		0 00		4 425 34	
WB1M 99X017679	LIBOR FUTURES												
207	1 00 Aug 2001		118,725 000		118,375 00			350 00					
	125,000 00		169,361 21		166,257 69			499 27		0 00		499 27	
WB1M 99X017679	LIBOR FUTURES												
208	6 00 Jan 2001		709,425 000		705,650 00			3,775 00					
	750,000 00		1,067,613 68		1,017,976 74			5,681 00		0 00		5,681 00	
WB1M 99X017679	LIBOR FUTURES												
284	6 00 Jan 2001		709,875 000		707,700 00			2,175 00					
	750,000 00		1,059,985 35		1,024,961 91			3,247 71		0 00		3 247 71	
WB1M 99X017679	LIBOR FUTURES												
314	2 000 Jul 2001		236,700 000		236,450 00			250 00					
	250,000 00		334,054 71		331,479 26			352 83		0 00		352 83	
WB1M 99X017679	LIBOR FUTURES												
348	6 00 Jan 2001		710,100 000		707,825 00			2,275 00					
	750,000 00		1,062,238 60		1,025,851 02			3 403 17		0 00		3 403 17	
WB1M 99X017679	LIBOR FUTURES												
377	5 00 Jan 2001		592,000 000		589,987 50			2,012 50					
	625,000 00		882,080 01		858,454 30			2,998 63		0 00		2 998 63	

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date										
WB1M 397	99X017679	LIBOR FUTURES	4 002 Jul 2001	473,400 000	665,647 74	SEP01 Local	Base	472,900 00	662,958 51	500 00	703 05	0 00	703 05
WB1M 439	99X017679	LIBOR FUTURES	5 003 Jul 2001	591,625 000	828,689 14	SEP01 Local	Base	591,125 00	826,321 81	500 00	700 35	0 00	700 35
WB1M 439	99X017679	LIBOR FUTURES	4 009 Jan 2001	473,250 000	705,947 03	SEP01 Local	Base	471,750 00	693,472 50	1,500 00	2,237 55	0 00	2,237 55
WB1M 467	99X017679	LIBOR FUTURES	1 000 Jan 2001	118,325 000	176,387 08	SEP01 Local	Base	117,937 50	173,368 13	387 50	577 65	0 00	577 65
WB1M 483	99X017679	LIBOR FUTURES	4 006 Jul 2001	473,350 000	662,642 67	SEP01 Local	Base	472,950 00	659,859 84	400 00	559 96	0 00	559 96
WB1M 523	99X017679	LIBOR FUTURES	1 007 Jul 2001	118,337 500	165,719 84	SEP01 Local	Base	118,237 50	164,964 96	100 00	140 04	0 00	140 04
WB1M 558	99X017679	LIBOR FUTURES	2 008 Jul 2001	236,725 000	335,036 89	SEP01 Local	Base	236,437 50	332,123 40	287 50	406 90	0 00	406 90
WB1M 559	99X017679	LIBOR FUTURES	1 008 Jul 2001	118,350 000	167,500 76	SEP01 Local	Base	118,200 00	167,158 44	150 00	212 30	0 00	212 30
WB1M 576	99X017679	LIBOR FUTURES	4 002 Jan 2001	473,100 000	699,667 59	SEP01 Local	Base	471,750 00	693,472 50	1,350 00	1,996 52	0 00	1,996 52

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Base Currency USD - US DOLLAR										Trd Dis of Orig Trds			
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stf Date										
WB1M	99X017679	LIBOR FUTURES	6 005 Jan 2001	709,800,000	Local	707,625.00	2,175.00						
592		750,000.00		1,049,723.22	Base	1,040,208.75	3,216.61					0.00	3 216.61
WB1M	99X017679	LIBOR FUTURES	1 009 Jul 2001	118,350,000	Local	118,200.00	150.00						
610		125,000.00		169,406.19	Base	167,158.44	214.71					0.00	214.71
WB1M	99X017679	LIBOR FUTURES	9 005 Jan 2001	1,065,037.500	Local	1,061,437.50	3,600.00						
619		1,125,000.00		1,568,267.03	Base	1,560,313.13	5,301.00					0.00	5,301.00
WB1M	99X017679	LIBOR FUTURES	4 020 Jul 2001	473,450,000	Local	472,837.50	612.50						
644		500,000.00		676,228.64	Base	688,686.79	874.84					0.00	874.84
WB1M	99X017679	LIBOR FUTURES	2 007 Jan 2001	236,525,000	Local	235,900.00	625.00						
670		250,000.00		348,424.98	Base	346,442.70	920.69					0.00	920.69
WB1M	99X017679	LIBOR FUTURES	1 083 Jul 2001	118,400,000	Local	118,275.00	125.00						
687		125,000.00		167,796.48	Base	166,921.51	177.15					0.00	177.15
WB1M	99X017679	LIBOR FUTURES	3 083 Jul 2001	355,162.500	Local	354,825.00	337.50						
689		375,000.00		503,336.30	Base	500,764.52	478.31					0.00	478.31
WB1M	99X017679	LIBOR FUTURES	1 002 Jul 2001	118,212.500	Local	118,287.50	-75.00						
700		125,000.00		167,317.97	Base	166,040.16	-106.16					0.00	-106.16
WB1M	99X017679	LIBOR FUTURES	10 002 Jul 2001	1,182,250,000	Local	1,182,812.50	-562.50						
701		1,250,000.00		1,673,356.65	Base	1,660,101.11	-796.16					0.00	-796.16

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Base Currency USD - US DOLLAR											Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls		
											Future Gn/Ls		
WB1M	99X017679	LIBOR FUTURES					SEP01						
726		4 004 Jul 2001			473,650 000		Local	473,275 00		375 00			
		500,000 00			672,630 37		Base	669,660 48		532 54	0 00	532 54	
WB1M	99X017679	LIBOR FUTURES					SEP01						
755		4 005 Jul 2001			473 600 000		Local	473,187 50		412 50			
		500,000 00			676,111 36		Base	669,122 69		588 89	0 00	588 89	
WB1M	99X017679	LIBOR FUTURES					SEP01						
792		3 006 Jul 2001			355,237 500		Local	354,712 50		525 00			
		375 000 00			507,918 58		Base	499,376 13		750 65	0 00	750 65	
	99X017679	Total			14,083,325 00		Local	14,053,537 50		29,787 50			
					20,404 536 09		Base	20,082,682 21		43,918 10	0 00	43,918 10	
WB1M	99X019626	LIBOR FUTURES					DEC01						
017		7 00 Aug 2001			831,425 000		Local	826,962 50		4,462 50			
		875,000 00			1,202,573 12		Base	1,170,270 22		6,454 56	0 00	6,454 56	
WB1M	99X019626	LIBOR FUTURES					DEC01						
024		3 007 Oct 2001			358,950 000		Local	354,675 00		4,275 00			
		375,000 00			520,908 24		Base	502,645 42		6,203 88	0 00	6,203 88	
WB1M	99X019626	LIBOR FUTURES					DEC01						
025		8 008 Sep 2001			957,600 000		Local	945,012 50		12,587 50			
		1,000,000 00			1,407,384 72		Base	1,323,880 22		18,499 85	0 00	18,499 85	
WB1M	99X019626	LIBOR FUTURES					DEC01						
064		1 008 Oct 2001			119,675 000		Local	118,225 00		1,450 00			
		125,000 00			172,882 51		Base	167,548 47		2,094 67	0 00	2,094 67	
WB1M	99X019626	LIBOR FUTURES					DEC01						
066		1 008 Oct 2001			119,662 500		Local	118,225 00		1,437 50			
		125,000 00			172,864 45		Base	167,548 47		2,076 61	0 00	2,076 61	

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Base Currency USD - US DOLLAR				Security Description		Notional		Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Local	Base	Local	Future Gnl/Ls	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot			Notional Pa	Std Date									
Ticker													
WB1M	99X019626	LIBOR FUTURES	6 08 Aug 2001		712,950 000		Local		708,575 00	4,375 00			
069		750,000 00			1,032,565 49		Base		1,001,027 91	6,336 31	0 00		6,336 31
WB1M	99X019626	LIBOR FUTURES	4 08 Sep 2001		478,450 000		Local		472,450 00	6,000 00			
101		500,000 00			705,665 91		Base		661,618 98	8,849 40	0 00		8,849 40
WB1M	99X019626	LIBOR FUTURES	1 08 Oct 2001		119,712 500		Local		118,225 00	1,487 50			
108		125,000 00			172,170 52		Base		167,548 47	2,139 32	0 00		2,139 32
WB1M	99X019626	LIBOR FUTURES	6 08 Aug 2001		713,250 000		Local		707,962 50	5,287 50			
119		750,000 00			1,035,567 68		Base		997,259 73	7,676 92	0 00		7,676 92
WB1M	99X019626	LIBOR FUTURES	1 08 Aug 2001		118,462 500		Local		117,987 50	475 00			
144		125,000 00			169,638 30		Base		165,583 66	680 20	0 00		680 20
WB1M	99X019626	LIBOR FUTURES	1 07 Sep 2001		119,637 500		Local		118,112 50	1,525 00			
147		125,000 00			176,549 06		Base		165,404 75	2,250 44	0 00		2,250 44
WB1M	99X019626	LIBOR FUTURES	2 08 Oct 2001		239,450 000		Local		236,550 00	2,900 00			
155		250,000 00			341,862 77		Base		335,924 66	4,140 33	0 00		4,140 33
WB1M	99X019626	LIBOR FUTURES	2 08 Aug 2001		237,825 000		Local		235,812 50	2,012 50			
175		250,000 00			344,703 56		Base		331,858 93	2,916 92	0 00		2,916 92
WB1M	99X019626	LIBOR FUTURES	4 08 Aug 2001		475,700 000		Local		471,650 00	4,050 00			
176		500,000 00			689,479 58		Base		663,753 05	5,870 07	0 00		5,870 07

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future G/Ls	Future G/Ls	Base Curr G/Ls	Net Base Future G/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	99X019626	LIBOR FUTURES									
192		3 00 Oct 2001	359,137 500		Local		354,750 00	4,387 50			
		375,000 00	510,262 56		Base		506,441 10	6,233 76	0 00		6,233 76
WB1M	99X019626	LIBOR FUTURES									
206		5 00 Aug 2001	593,750 000		Local		590,000 00	3,750 00			
		625,000 00	846,984 37		Base		828,006 00	5,349 37	0 00		5,349 37
WB1M	99X019626	LIBOR FUTURES									
206		3 00 Jan 2001	354,487 500		Local		353,750 00	737 50			
		375 000 00	533,468 24		Base		513,397 37	1,109 87	0 00		1,109 87
WB1M	99X019626	LIBOR FUTURES									
208		3 00 Oct 2001	358,650 000		Local		354,400 00	4,250 00			
		375,000 00	530,228 16		Base		498,062 19	6 283 20	0 00		6,283 20
WB1M	99X019626	LIBOR FUTURES									
247		2 00 Oct 2001	239,675 000		Local		236,575 00	3,100 00			
		250,000 00	340 530 24		Base		338,254 94	4,404 48	0 00		4,404 48
WB1M	99X019626	LIBOR FUTURES									
247		-2 00 Oct 2001	-239,675 000		Local		-236,575 00	-3,100 00			
		-250,000 00	-340,530 24		Base		-338,254 94	-4,404 48	0 00		-4 404 48
WB1M	99X019626	LIBOR FUTURES									
256		3 00 Sep 2001	356,962 500		Local		353,737 50	3,225 00			
		375,000 00	517,452 84		Base		497,814 78	4,674 96	0 00		4,674 96
WB1M	99X019626	LIBOR FUTURES									
257		1 00 Oct 2001	119,537 500		Local		118,150 00	1,387 50			
		125,000 00	175,277 84		Base		167,217 70	2,034 49	0 00		2,034 49
WB1M	99X019626	LIBOR FUTURES									
258		2 00 Oct 2001	239,675 000		Local		236,575 00	3,100 00			
		250,000 00	340 961 66		Base		338,254 94	4,410 06	0 00		4 410 06

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M	99X019626	LIBOR FUTURES		DEC01							
261		10 00 Aug 2001	1,188,625 000	Local		1,180,175 00		8,450 00			
		1,250,000 00	1,698,901 71	Base		1,656,363 84		12,077 59		0 00	12,077 59
WB1M	99X019626	LIBOR FUTURES		DEC01							
262		7 00 Aug 2001	832,125 000	Local		826,262 50		5,862 50			
		875,000 00	1,189,356 26	Base		1,159,824 67		8,379 27		0 00	8,379 27
WB1M	99X019626	LIBOR FUTURES		DEC01							
281		5 00 Sep 2001	594,750 000	Local		589,787 50		4,962 50			
		625,000 00	850,067 98	Base		826,280 14		7,176 28		0 00	7,176 28
WB1M	99X019626	LIBOR FUTURES		DEC01							
282		1 00 Sep 2001	118,787 500	Local		117,975 00		812 50			
		125,000 00	171,778 60	Base		165,094 22		1,174 96		0 00	1,174 96
WB1M	99X019626	LIBOR FUTURES		DEC01							
285		7 00 Jan 2001	827,225 000	Local		825,275 00		1,950 00			
		875,000 00	1,235,212 37	Base		1,206,538 66		2,911 74		0 00	2,911 74
WB1M	99X019626	LIBOR FUTURES		DEC01							
289		2 00 Oct 2001	239,750 000	Local		236,575 00		3,175 00			
		250,000 00	342,722 63	Base		338,254 93		4,538 66		0 00	4,538 66
WB1M	99X019626	LIBOR FUTURES		DEC01							
309		2 00 Oct 2001	239,150 000	Local		236,300 00		2,850 00			
		250,000 00	353,104 98	Base		334,435 39		4,208 03		0 00	4,208 03
WB1M	99X019626	LIBOR FUTURES		DEC01							
321		4 00 Aug 2001	475,650 000	Local		472,150 00		3,500 00			
		500 000 00	673,330 14	Base		662,756 95		4,954 60		0 00	4,954 60
WB1M	99X019626	LIBOR FUTURES		DEC01							
329		1 00 Oct 2001	119,825 000	Local		118,287 50		1,537 50			
		125,000 00	171,697 24	Base		169,127 47		2,203 08		0 00	2,203 08

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date			Future Gn/Ls		
Ticker					Cost				
WB1M	99X019626	LIBOR FUTURES			DEC01				
330		1 000 Oct 2001	119,812 500		Local		1,350 00		
		125,000 00	171,679 33		Base		1,934 42	0 00	1,934 42
WB1M	99X019626	LIBOR FUTURES			DEC01				
331		5 000 Sep 2001	594,187 500		Local		4,275 00		
		625,000 00	863,176 19		Base		6,210 30	0 00	6,210 30
WB1M	99X019626	LIBOR FUTURES			DEC01				
346		1 000 Oct 2001	119,662 500		Local		1,512 50		
		125,000 00	176 729 55		Base		2,233 81	0 00	2,233 81
WB1M	99X019626	LIBOR FUTURES			DEC01				
347		2 000 Jan 2001	236,375 000		Local		625 00		
		250,000 00	353,593 36		Base		934 94	0 00	934 94
WB1M	99X019626	LIBOR FUTURES			DEC01				
378		3 000 Jan 2001	354,750 000		Local		300 00		
		375,000 00	528,577 51		Base		447 00	0 00	447 00
WB1M	99X019626	LIBOR FUTURES			DEC01				
378		1 000 Oct 2001	119,837 500		Local		1,350 00		
		125,000 00	173,968 10		Base		1,959 80	0 00	1 959 80
WB1M	99X019626	LIBOR FUTURES			DEC01				
392		7 000 Sep 2001	832,650 000		Local		6,237 50		
		875,000 00	1,209,257 60		Base		9,058 73	0 00	9,058 73
WB1M	99X019626	LIBOR FUTURES			DEC01				
419		2 000 Oct 2001	239,250 000		Local		3,012 50		
		250,000 00	354,233 55		Base		4,460 31	0 00	4,460 31
WB1M	99X019626	LIBOR FUTURES			DEC01				
427		5 000 Sep 2001	595,375 000		Local		4,812 50		
		625,000 00	870,616 86		Base		7,037 32	0 00	7,037 32

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds Net Base Future Gn/Ls	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	99X019626	LIBOR FUTURES	4 09 Aug 2001		475,900 000		DEC01	Local	4,012 50				
427		500,000 00			676,444 26		Base		5,703 37	0 00		5,703 37	
WB1M	99X019626	LIBOR FUTURES	3 003 Jul 2001		354,337 500		DEC01	Local	375 00				
438		375,000 00			496,320 54		Base		525 26	0 00		525 26	
WB1M	99X019626	LIBOR FUTURES	1 003 Oct 2001		119,612 500		DEC01	Local	1,525 00				
449		125,000 00			175,627 03		Base		2,239 16	0 00		2,239 16	
WB1M	99X019626	LIBOR FUTURES	2 000 Oct 2001		239,800 000		DEC01	Local	2,375 00				
451		250,000 00			349,244 72		Base		3,458 96	0 00		3,458 96	
WB1M	99X019626	LIBOR FUTURES	2 00 Aug 2001		238,025 000		DEC01	Local	2,125 00				
457		250,000 00			339,590 27		Base		3,031 74	0 00		3,031 74	
WB1M	99X019626	LIBOR FUTURES	4 00 Aug 2001		476,000 000		DEC01	Local	4,200 00				
460		500,000 00			679,109 20		Base		5,992 14	0 00		5,992 14	
WB1M	99X019626	LIBOR FUTURES	1 00 Sep 2001		119,137 500		DEC01	Local	1,025 00				
461		125,000 00			173,738 22		Base		1,494 76	0 00		1,494 76	
WB1M	99X019626	LIBOR FUTURES	1 006 Jul 2001		118,150 000		DEC01	Local	162 50				
482		125,000 00			165,398 19		Base		227 48	0 00		227 48	
WB1M	99X019626	LIBOR FUTURES	3 00 Aug 2001		357,037 500		DEC01	Local	3,187 50				
486		375,000 00			507,671 62		Base		4 532 31	0 00		4,532 31	

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Strong Institutional Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot	Ticker	Notional Pa	Stl Date	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
WB1M	99X019626	LIBOR FUTURES			DEC01				
487		2 08 Aug 2001		238,000 000	Local	235,912 50	2,087 50		
		250,000 00		338,412 20	Base	329,935 38	2,968 22	0 00	2,968 22
WB1M	99X019626	LIBOR FUTURES			DEC01				
493		1 08 Oct 2001		119,887 500	Local	119,562 50	325 00		
		125,000 00		176,965 94	Base	173,413 45	479 73	0 00	479 73
WB1M	99X019626	LIBOR FUTURES			DEC01				
494		4 08 Oct 2001		478,300 000	Local	472,387 50	5,912 50		
		500,000 00		701,474 78	Base	676,175 46	8,671 28	0 00	8,671 28
WB1M	99X019626	LIBOR FUTURES			DEC01				
523		6 08 Aug 2001		713,550 000	Local	707,775 00	5,775 00		
		750,000 00		1 013,811 84	Base	987,487 68	8,205 12	0 00	8 205 12
WB1M	99X019626	LIBOR FUTURES			DEC01				
524		1 08 Aug 2001		118,937 500	Local	117,962 50	975 00		
		125,000 00		168,986 40	Base	164,581 28	1,385 28	0 00	1,385 28
WB1M	99X019626	LIBOR FUTURES			DEC01				
560		11 08 Sep 2001		1,314,637 500	Local	1,299,362 50	15,275 00		
		1 375,000 00		1,922,262 95	Base	1,827,283 48	22 335 11	0 00	22,335 11
WB1M	99X019626	LIBOR FUTURES			DEC01				
561		5 08 Aug 2001		594,000 000	Local	589,812 50	4,187 50		
		625,000 00		857,439 00	Base	822,906 40	6,044 66	0 00	6,044 66
WB1M	99X019626	LIBOR FUTURES			DEC01				
561		4 08 Sep 2001		478,000 000	Local	472,500 00	5,500 00		
		500,000 00		698,931 60	Base	664,476 75	8,042 10	0 00	8,042 10
WB1M	99X019626	LIBOR FUTURES			DEC01				
562		8 08 Sep 2001		955,900 000	Local	944 825 00	11 075 00		
		1,000,000 00		1,397,716 98	Base	1 332 840 90	16,193 87	0 00	16,193 87

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STATE STREET

Sorting Institutional Transactions (N/A) - Global

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Sit Date												
WB1M	99X019626	LIBOR FUTURES	3 08 Aug 2001		356,400 000		DEC01								
599							Local	353,862 50		2,537 50					
		375,000 00			514,320 84		Base	495,949 77		3,661 86			0 00		3,661 86
WB1M	99X019626	LIBOR FUTURES	1 08 Aug 2001		118,787 500		DEC01								
603							Local	117,937 50		850 00					
		125,000 00			171,422 24		Base	166,787 21		1,226 64			0 00		1,226 64
WB1M	99X019626	LIBOR FUTURES	9 09 Sep 2001		1,075,837 500		DEC01								
612							Local	1,063,012 50		12,825 00					
		1,125,000 00			1,579 437 03		Base	1,500,229 55		18,828 39			0 00		18 828 39
WB1M	99X019626	LIBOR FUTURES	6 01 Oct 2001		717,075 000		DEC01								
634							Local	708,650 00		8,425 00					
		750,000 00			1,035,026 06		Base	1,014 361 61		12,160 65			0 00		12,160 65
WB1M	99X019626	LIBOR FUTURES	4 07 Aug 2001		475,450 000		DEC01								
639							Local	471,750 00		3,700 00					
		500,000 00			686,597 35		Base	667,148 86		5,343 17			0 00		5,343 17
WB1M	99X019626	LIBOR FUTURES	10 09 Sep 2001		1,196,125 000		DEC01								
667							Local	1,181,950 00		14,175 00					
		1,250,000 00			1,753,160 41		Base	1,684,066 38		20,776 29			0 00		20,776 29
WB1M	99X019626	LIBOR FUTURES	1 00 Aug 2001		118,825 000		DEC01								
677							Local	117,950 00		875 00					
		125,000 00			171,642 71		Base	166,804 89		1,263 94			0 00		1,263 94
WB1M	99X019626	LIBOR FUTURES	1 00 Aug 2001		118,837 500		DEC01								
678							Local	117,950 00		887 50					
		125,000 00			171,660 77		Base	166,804 89		1,281 99			0 00		1,281 99
WB1M	99X019626	LIBOR FUTURES	1 02 Oct 2001		119,562 500		DEC01								
678							Local	118,112 50		1,450 00					
		125,000 00			173,425 41		Base	169,066 23		2,103 23			0 00		2,103 23

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Serving Institutional Investors Worldwide™

Base Currency USD - US DOLLAR				Security Description		Notional		Cost		Close Ex. Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date											
WB1M	99X019626	LIBOR FUTURES												
679		4 00 Aug 2001	475,250 000		471,800 00						3,450 00			
		500,000 00	686,498 63		667,219 56						4,983 53	0 00		4,983 53
WB1M	99X019626	LIBOR FUTURES												
702		8 002 Jul 2001	943,300 000		943,800 00						-500 00			
		1,000,000 00	1,335,146 82		1,321,414 38						-707 70	0 00		-707 70
WB1M	99X019626	LIBOR FUTURES												
703		5 002 Jul 2001	589,625 000		589,887 50						-262 50			
		625,000 00	834,555 23		826,290 85						-371 54	0 00		-371 54
WB1M	99X019626	LIBOR FUTURES												
705		6 00 Sep 2001	718,125 000		709,350 00						8,775 00			
		750,000 00	1,051,694 07		996,282 08						12,850 99	0 00		12,850 99
WB1M	99X019626	LIBOR FUTURES												
723		4 00 Aug 2001	475,150 000		472,100 00						3,050 00			
		500,000 00	688,064 72		666,274 73						4,416 71	0 00		4,416 71
WB1M	99X019626	LIBOR FUTURES												
747		11 00 Sep 2001	1,316,287 500		1,300,475 00						15,812 50			
		1,375,000 00	1,927,834 68		1,826,517 14						23,158 99	0 00		23,158 99
WB1M	99X019626	LIBOR FUTURES												
749		1 00 Oct 2001	119,587 500		118,112 50						1,475 00			
		125,000 00	173,055 07		169,066 24						2,134 47	0 00		2,134 47
WB1M	99X019626	LIBOR FUTURES												
754		8 00 Aug 2001	950,100 000		944,537 50						5,562 50			
		1,000,000 00	1,383,155 58		1,334,017 93						8,097 89	0 00		8 097 89
WB1M	99X019626	LIBOR FUTURES												
757		1 00 Aug 2001	118,750 000		118,112 50						637 50			
		125,000 00	172,876 25		167,022 89						928 07	0 00		928 07

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Leasing International Investors Worldwide

Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Notional Pa	Stl Date						

WB1M	99X022885	024	LIBOR FUTURES	1 005 Sep 2001	118,912 500	Local	118,112 50	800 00	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00	1,175 76	0 00
WB1M	99X022885	087	LIBOR FUTURES	1 005 Nov 2001	120,012 500	Local	118,262 50	1,750 00	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00	2,551 33	0 00
WB1M	99X022885	292	LIBOR FUTURES	3 005 Oct 2001	358,162 500	Local	354,687 50	3,475 00	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00	4,967 51	0 00
WB1M	99X022885	332	LIBOR FUTURES	2 005 Oct 2001	238,675 000	Local	236,062 50	2,612 50	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00	3,743 45	0 00
WB1M	99X022885	381	LIBOR FUTURES	1 005 Oct 2001	119,437 500	Local	118,112 50	1,325 00	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00	1,923 50	0 00
WB1M	99X022885	452	LIBOR FUTURES	2 005 Oct 2001	239,225 000	Local	236,025 00	3,200 00	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00	4,660 49	0 00

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SU Date								
WB1M	99X022885	LIBOR FUTURES			SEP02						
494		1 00 Oct 2001		119,575 000	Local		118,000 00	1,575 00			
		125,000 00		176,504 66	Base		170,675 20	2,324 86	0 00		2,324 86
WB1M	99X022885	LIBOR FUTURES			SEP02						
537		1 00 Dec 2001		119,487 500	Local		118,275 00	1,212 50			
		125,000 00		169,803 69	Base		171,451 44	1,723 08	0 00		1,723 08
WB1M	99X022885	LIBOR FUTURES			SEP02						
550		1 00 Nov 2001		119,637 500	Local		118,050 00	1,587 50			
		125,000 00		174,981 81	Base		170,971 82	2,321 88	0 00		2 321 88
WB1R	99X022885	LIBOR FUTURES			SEP02						
600		4 00 Sep 2001		474,590 000	Local		465,010 00	9,580 00			
		500,000 00		698,501 71	Base		684,401 86	14 099 85	0 00		14,099 85
WB1R	99X022885	LIBOR FUTURES			SEP02						
601		120 00 Sep 2001		14,236,200 000	Local		13,950,300 00	285,900 00			
		15,000,000 00		20,952,843 52	Base		20,532,055 81	420,787 71	0 00		420 787 71
WB1M	99X022885	LIBOR FUTURES			SEP02						
662		1 00 Nov 2001		119,762 500	Local		118,162 50	1,600 00			
		125,000 00		174,470 01	Base		171,560 13	2,330 88	0 00		2,330 88
WB1M	99X022885	LIBOR FUTURES			SEP02						
663		1 00 Sep 2001		118,725 000	Local		118,000 00	725 00			
		125,000 00		174,015 23	Base		168,327 00	1,062 63	0 00		1,062 63
WB1M	99X022885	LIBOR FUTURES			SEP02						
697		2 00 Dec 2001		238,300 000	Local		236,487 50	1,812 50			
		250,000 00		338,791 11	Base		343,178 43	2,576 83	0 00		2,576 83
WB1M	99X022885	LIBOR FUTURES			SEP02						
751		1 00 Sep 2001		118 850 000	Local		118,075 00	775 00			
		125,000 00		174,067 71	Base		168,764 60	1,135 07	0 00		1,135 07

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost
Lot	Ticker	Notional Pa	Stl Date						
Close Ex Rate									
Future Gr/Ls									
Base Curr Gr/Ls									
Trd Dis of Orig Trds									
Net Base Future Gr/Ls									
99X022885 Total									
WB1R	99X034831	STERLING SHORT (WEST 93 CALL)	76 00 Sep 2001	158,935 000	16,541,622 50	317,930 00	Local	16,541,622 50	317,930 00
592		9,500,000 00	232,537 89	24,278,239 16	467,384 83	0 00	Base	24,278,239 16	467,384 83
WB1R 99X034831 STERLING SHORT (WEST 93 CALL)									
593		21 00 Sep 2001	44,703 750	37,668 75	7,035 00	0 00	Local	37,668 75	7,035 00
		2,625,000 00	65,406 08	54,171 42	10,292 91	0 00	Base	54,171 42	10,292 91
WB1R 99X034831 STERLING SHORT (WEST 93 CALL)									
594		5 00 Sep 2001	10,393 750	8,968 75	1,425 00	0 00	Local	8,968 75	1,425 00
		625,000 00	15,207 10	12,897 96	2,084 92	0 00	Base	12,897 96	2,084 92
WB1R 99X034831 STERLING SHORT (WEST 93 CALL)									
595		12 00 Sep 2001	25,245 000	21,525 00	3,720 00	0 00	Local	21,525 00	3,720 00
		1 500,000 00	36,935 97	30,955 10	5,442 73	0 00	Base	30,955 10	5,442 73
WB1R 99X034831 STERLING SHORT (WEST 93 CALL)									
596		5 00 Sep 2001	12,687 500	8,968 75	3,718 75	0 00	Local	8,968 75	3,718 75
		625,000 00	18,673 47	12,897 96	5,473 26	0 00	Base	12,897 96	5,473 26
99X034831 Total									
			251,965 00	213,456 25	38,508 75	0 00	Local	213,456 25	38,508 75
			368,760 51	308,971 40	56,374 52	0 00	Base	308,971 40	56,374 52
POUND STERLING Total									
			110,331,060 00	109,263,006 25	1,068,053 75	0 00	Local	109,263,006 25	1,068,053 75
			159,619,857 63	156,068,009 53	1,553,717 55	0 00	Base	156,068,009 53	1,553,717 55
US DOLLAR									

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1Y	280993999	EURODOLLAR FUTURES		JUN02							
062		132 086 Jul 2001	31,571,760 000	Local		31,574,197 38	-2,437 38	-2,437 38	0 00	-2,437 38	
		33,000,000 00	31,571,760 00	Base		31,574,197 38	-2,437 38	-2,437 38			
WB1Y	280993999	EURODOLLAR FUTURES		JUN02							
062		CXL -132 086 Jul 2001	-31,571,760 000	Local		-31,574,197 38	2,437 38	2,437 38	0 00	2 437 38	
		-33,000,000 00	-31,571,760 00	Base		-31,574,197 38	2,437 38	2,437 38			
WB1Y	280993999	EURODOLLAR FUTURES		JUN02							
063		132 086 Jul 2001	31,580,340 000	Local		31,574,197 38	6,142 62	6,142 62	0 00	6,142 62	
		33,000,000 00	31,580,340 00	Base		31,574,197 38	6,142 62	6,142 62			
WB1M	280993999	EURODOLLAR FUTURES		JUN02							
079		10 08 Aug 2001	2,400,803 000	Local		2,390,100 00	10,703 00	10,703 00	0 00	10,703 00	
		2,500,000 00	2,400,803 00	Base		2,390,100 00	10,703 00	10,703 00			
WB1M	280993999	EURODOLLAR FUTURES		JUN02							
107		1 08 Sep 2001	242,592 800	Local		239,500 00	3,092 80	3,092 80	0 00	3,092 80	
		250,000 00	242,592 80	Base		239,500 00	3,092 80	3,092 80			
WB1M	280993999	EURODOLLAR FUTURES		JUN02							
124		1 08 Aug 2001	240,380 300	Local		239,462 50	917 80	917 80	0 00	917 80	
		250,000 00	240,380 30	Base		239,462 50	917 80	917 80			
WB1M	280993999	EURODOLLAR FUTURES		JUN02							
128		5 00 Dec 2001	1,217,107 000	Local		1,197,437 50	19,669 50	19,669 50	0 00	19,669 50	
		1,250,000 00	1,217,107 00	Base		1,197,437 50	19,669 50	19,669 50			
WB1M	280993999	EURODOLLAR FUTURES		JUN02							
129		3 00 Dec 2001	730,189 200	Local		718,462 50	11,726 70	11,726 70	0 00	11,726 70	
		750,000 00	730,189 20	Base		718,462 50	11,726 70	11,726 70			
WB1M	280993999	EURODOLLAR FUTURES		JUN02							
190		10 00 Dec 2001	2,436,839 000	Local		2,427,393 20	9,445 80	9,445 80	0 00	9,445 80	
		2,500,000 00	2,436,839 00	Base		2,427,393 20	9,445 80	9,445 80			

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex. Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Notional Pa	Stl Date	Trd Date	Trd Date	Notional	Proceeds	Notional	Proceeds	Local	Base	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls				
WB1M	280993999	214	EURODOLLAR FUTURES	8 00	Dec 2001	1,949,171 200	1,949,171 20	1,915,675 00	1,915,675 00	1,915,675 00	1,915,675 00	JUN02	Local	33,496 20	33,496 20	0 00	0 00	33,496 20	33,496 20	0 00	0 00	33,496 20	33,496 20				
WB1Z	280993999	242	EURODOLLAR FUTURES	163 00	Nov 2001	39,671,347 500	39,671,347 50	39,787,077 50	39,787,077 50	39,787,077 50	39,787,077 50	JUN02	Local	-115,730 00	-115,730 00	0 00	0 00	-115,730 00	-115,730 00	0 00	0 00	-115,730 00	-115,730 00				
WB1Z	280993999	242	EURODOLLAR FUTURES	-163 00	Nov 2001	-39,671,347 500	-39,671,347 50	-39,787,077 50	-39,787,077 50	-39,787,077 50	-39,787,077 50	JUN02	Local	115,730 00	115,730 00	0 00	0 00	115,730 00	115,730 00	0 00	0 00	115,730 00	115,730 00				
WB1Z	280993999	244	EURODOLLAR FUTURES	163 00	Nov 2001	39,671,347 500	39,671,347 50	39,787,077 50	39,787,077 50	39,787,077 50	39,787,077 50	JUN02	Local	-115,730 00	-115,730 00	0 00	0 00	-115,730 00	-115,730 00	0 00	0 00	-115,730 00	-115,730 00				
WB1M	280993999	263	EURODOLLAR FUTURES	6 00	Dec 2001	1,462,628 400	1,462,628 40	1,458,737 50	1,458,737 50	1,458,737 50	1,458,737 50	JUN02	Local	3,890 90	3,890 90	0 00	0 00	3,890 90	3,890 90	0 00	0 00	3,890 90	3,890 90				
WB1M	280993999	286	EURODOLLAR FUTURES	1 00	Sep 2001	240,530 300	240,530 30	239,462 50	239,462 50	239,462 50	239,462 50	JUN02	Local	1,067 80	1,067 80	0 00	0 00	1,067 80	1,067 80	0 00	0 00	1,067 80	1,067 80				
WB1M	280993999	287	EURODOLLAR FUTURES	6 00	Sep 2001	1,442,956 800	1,442,956 80	1,436,775 00	1,436,775 00	1,436,775 00	1,436,775 00	JUN02	Local	6,181 80	6,181 80	0 00	0 00	6,181 80	6,181 80	0 00	0 00	6,181 80	6,181 80				
WB1M	280993999	312	EURODOLLAR FUTURES	1 00	Oct 2001	243,292 800	243,292 80	239,500 00	239,500 00	239,500 00	239,500 00	JUN02	Local	3,792 80	3,792 80	0 00	0 00	3,792 80	3,792 80	0 00	0 00	3,792 80	3,792 80				
WB1M	280993999	339	EURODOLLAR FUTURES	2 00	Sep 2001	480,160 600	480,160 60	478,925 00	478,925 00	478,925 00	478,925 00	JUN02	Local	1,235 60	1,235 60	0 00	0 00	1,235 60	1,235 60	0 00	0 00	1,235 60	1,235 60				

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Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description			Notional		o	Trd Dts of Orig Trds	
Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds	Local	Base	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	280993999	EURODOLLAR FUTURES	2 05 Nov 2001	487,017 800		JUN02	Local	479,025 00	7,992 80			
340		500,000 00		487,017 80			Base	479,025 00	7,992 80	0 00		7,992 80
WB1M	280993999	EURODOLLAR FUTURES	2 05 Oct 2001	486,560 600		JUN02	Local	479,000 00	7,560 60			
350		500,000 00		486,560 60			Base	479,000 00	7,560 60	0 00		7 560 60
WB1M	280993999	EURODOLLAR FUTURES	9 07 Aug 2001	2,155,997 700		JUN02	Local	2,137,825 00	18,172 70			
359		2,250,000 00		2,155,997 70			Base	2,137,825 00	18,172 70	0 00		18,172 70
WB1M	280993999	EURODOLLAR FUTURES	1 08 Aug 2001	239,626 500		JUN02	Local	238,062 50	1,564 00			
399		250,000 00		239,626 50			Base	238,062 50	1,564 00	0 00		1,564 00
WB1M	280993999	EURODOLLAR FUTURES	4 08 Aug 2001	958,700 000		JUN02	Local	952,212 50	6,487 50			
403		1 000,000 00		958 700 00			Base	952,212 50	6 487 50	0 00		6 487 50
WB1M	280993999	EURODOLLAR FUTURES	2 08 Sep 2001	480,785 600		JUN02	Local	478,925 00	1,860 60			
406		500,000 00		480,785 60			Base	478,925 00	1,860 60	0 00		1,860 60
WB1M	280993999	EURODOLLAR FUTURES	1 05 Oct 2001	243,355 300		JUN02	Local	239,500 00	3,855 30			
426		250,000 00		243,355 30			Base	239,500 00	3,855 30	0 00		3,855 30
WB1M	280993999	EURODOLLAR FUTURES	1 05 Oct 2001	243,342 800		JUN02	Local	239,500 00	3,842 80			
427		250,000 00		243,342 80			Base	239,500 00	3,842 80	0 00		3 842 80
WB1M	280993999	EURODOLLAR FUTURES	4 07 Sep 2001	963,571 200		JUN02	Local	957,850 00	5,721 20			
430		1,000,000 00		963,571 20			Base	957,850 00	5,721 20	0 00		5,721 20

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot			Notional Pa	Stl Date									
Ticker													
WB1M 280993999	432	EURODOLLAR FUTURES	2 00 Aug 2001	500,000 00	479,910 600	479,910 60	476,350 00	3,560 60	3,560 60	0 00	3,560 60		
WB1H 280993999	438	EURODOLLAR FUTURES	130 006 Jul 2001	31,101,850 000	31,101,850 00	31,101,850 00	31,095,800 13	6,049 87	6,049 87	0 00	6,049 87		
WB1M 280993999	440	EURODOLLAR FUTURES	3 06 Nov 2001	729,139 200	729,139 20	729,139 20	718,600 00	10,539 20	10,539 20	0 00	10,539 20		
WB1M 280993999	463	EURODOLLAR FUTURES	2 00 Aug 2001	500,000 00	480,110 600	480,110 60	476,850 00	3,260 60	3,260 60	0 00	3,260 60		
WB1M 280993999	466	EURODOLLAR FUTURES	3 00 Sep 2001	722,865 900	722,865 90	722,865 90	718,387 50	4,478 40	4,478 40	0 00	4,478 40		
WB1M 280993999	471	EURODOLLAR FUTURES	2 00 Sep 2001	500,000 00	481,960 600	481,960 60	478,925 00	3,035 60	3,035 60	0 00	3,035 60		
WB1M 280993999	504	EURODOLLAR FUTURES	2 00 Oct 2001	500,000 00	486,585 600	486,585 60	479,000 00	7,585 60	7,585 60	0 00	7,585 60		
WB1M 280993999	512	EURODOLLAR FUTURES	13 00 Sep 2001	3,147,531 400	3,147,531 40	3,147,531 40	3,113,137 50	34,393 90	34,393 90	0 00	34,393 90		
WB1M 280993999	513	EURODOLLAR FUTURES	33 00 Sep 2001	7,989,474 900	7,989,474 90	7,989,474 90	7,902,675 00	86,799 90	86,799 90	0 00	86,799 90		

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Lot	Ticker	Notional Pa	Stl Date						Future Gn/Ls						
WB1Y 280993999 546	EURODOLLAR FUTURES	28 08 Nov 2001	6,814,710 000	JUN02 Local	6,834,590 00	-19,880 00									
		7,000,000 00	6,814,710 00	Base	6,834,590 00	-19,880 00	0 00	-19,880 00							
WB1Y 280993999 546	EURODOLLAR FUTURES	-28 08 Nov 2001	-6,814,710 000	JUN02 Local	-6,834,590 00	19,880 00									
		-7,000 000 00	-6,814,710 00	Base	-6,834,590 00	19,880 00	0 00	19,880 00							
WB1Y 280993999 548	EURODOLLAR FUTURES	28 08 Nov 2001	6,814,710 000	JUN02 Local	6,834,590 00	-19,880 00									
		7,000,000 00	6,814,710 00	Base	6,834,590 00	-19,880 00	0 00	-19,880 00							
WB1M 280993999 557	EURODOLLAR FUTURES	19 08 Oct 2001	4,621,375 700	JUN02 Local	4,550,662 50	70,713 20									
		4,750,000 00	4,621,375 70	Base	4,550,662 50	70,713 20	0 00	70,713 20							
WB1M 280993999 569	EURODOLLAR FUTURES	1 08 Aug 2001	239,792 800	JUN02 Local	238,575 00	1,217 80									
		250,000 00	239,792 80	Base	238,575 00	1,217 80	0 00	1,217 80							
WB1M 280993999 571	EURODOLLAR FUTURES	1 08 Sep 2001	242,242 800	JUN02 Local	239,475 00	2,767 80									
		250,000 00	242,242 80	Base	239,475 00	2,767 80	0 00	2,767 80							
WB1M 280993999 572	EURODOLLAR FUTURES	2 08 Sep 2001	484,385 600	JUN02 Local	478,962 50	5,423 10									
		500,000 00	484,385 60	Base	478,962 50	5,423 10	0 00	5,423 10							
WB1M 280993999 590	EURODOLLAR FUTURES	5 08 Nov 2001	1,215,857 000	JUN02 Local	1,197,875 00	17,982 00									
		1,250,000 00	1,215,857 00	Base	1,197,875 00	17,982 00	0 00	17,982 00							
WB1H 280993999 599	EURODOLLAR FUTURES	28 08 Nov 2001	6,814,710 000	JUN02 Local	6,834,590 00	-19,880 00									
		7,000,000 00	6,814,710 00	Base	6,834,590 00	-19,880 00	0 00	-19,880 00							

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Future Gn/Ls	Base Curr Gn/Ls
										Net Base Future Gn/Ls	
WB1H	280993999	EURODOLLAR FUTURES									
599		CXL	-28 08 Nov 2001	-6,814,710 000			JUN02	-6,834,590 00		19,880 00	
			-7,000,000 00	-6,814,710 00			Local	-6,834,590 00		19,880 00	0 00
							Base				19,880 00
WB1H	280993999	EURODOLLAR FUTURES									
601			28 08 Nov 2001	6,814,710 000			JUN02	6,834,590 00		-19,880 00	
			7,000,000 00	6,814,710 00			Local	6,834,590 00		-19,880 00	0 00
							Base				-19,880 00
WB1M	280993999	EURODOLLAR FUTURES									
609			3 08 Aug 2001	719,603 400			JUN02	716,125 00		3,478 40	
			750,000 00	719,603 40			Local	716,125 00		3,478 40	0 00
							Base				3,478 40
WB1M	280993999	EURODOLLAR FUTURES									
609			2 08 Dec 2001	487,100 000			JUN02	478,825 00		8,275 00	
			500,000 00	487,100 00			Local	478,825 00		8,275 00	0 00
							Base				8,275 00
WB1M	280993999	EURODOLLAR FUTURES									
609		CXL	-2 08 Dec 2001	-487,100 000			JUN02	-478,825 00		-8,275 00	
			-500,000 00	-487,100 00			Local	-478,825 00		-8,275 00	0 00
							Base				-8,275 00
WB1Z	280993999	EURODOLLAR FUTURES									
615			290 086 Jul 2001	69,381,050 000			JUN02	69,367,898 50		13,151 50	
			72,500,000 00	69,381,050 00			Local	69,367,898 50		13,151 50	0 00
							Base				13,151 50
WB1M	280993999	EURODOLLAR FUTURES									
620			2 08 Dec 2001	487,092 800			JUN02	478,825 00		8,267 80	
			500,000 00	487,092 80			Local	478,825 00		8,267 80	0 00
							Base				8,267 80
WB1M	280993999	EURODOLLAR FUTURES									
623			1 089 Jul 2001	239,005 300			JUN02	238,275 00		730 30	
			250,000 00	239,005 30			Local	238,275 00		730 30	0 00
							Base				730 30
WB1M	280993999	EURODOLLAR FUTURES									
625			5 08 Sep 2001	1,211,706 800			JUN02	1,197,450 00		14,256 80	
			1,250,000 00	1,211,706 80			Local	1,197,450 00		14,256 80	0 00
							Base				14,256 80

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Set Date												

WB1M	280993999	EURODOLLAR FUTURES				JUN02									
644		6 09 Aug 2001	1,440,481 800	1,440,481 800		Local		1,430,814 60		9,667 20					
		1,500,000 00	1,440,481 80			Base		1,430,814 60		9,667 20		0 00			9 667 20
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
650		1 090 Jul 2001	239,180 300	239,180 300		Local		238,275 00		905 30					
		250,000 00	239,180 30			Base		238,275 00		905 30		0 00			905 30
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
656		5 06 Dec 2001	1,215,794 500	1,215,794 500		Local		1,197,750 00		18,044 50					
		1,250,000 00	1,215,794 50			Base		1,197,750 00		18,044 50		0 00			18,044 50
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
657		11 06 Dec 2001	2,674,885 400	2,674,885 400		Local		2,634,787 50		40,097 90					
		2,750,000 00	2,674,885 40			Base		2,634,787 50		40,097 90		0 00			40,097 90
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
662		7 00 Nov 2001	1,704,124 800	1,704,124 800		Local		1,676,937 50		27,187 30					
		1,750,000 00	1,704,124 80			Base		1,676,937 50		27,187 30		0 00			27,187 30
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
669		3 06 Dec 2001	731,426 700	731,426 700		Local		718,237 50		13,189 20					
		750,000 00	731,426 70			Base		718,237 50		13,189 20		0 00			13,189 20
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
670		9 06 Dec 2001	2 194,392 600	2 194,392 600		Local		2,169,112 50		25,280 10					
		2,250,000 00	2 194,392 60			Base		2,169,112 50		25,280 10		0 00			25,280 10
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
674		1 00 Sep 2001	242,455 300	242,455 300		Local		239,500 00		2,955 30					
		250,000 00	242,455 30			Base		239,500 00		2,955 30		0 00			2,955 30
WB1M	280993999	EURODOLLAR FUTURES				JUN02									
686		1 00 Aug 2001	240,080 300	240,080 300		Local		238,022 40		2,057 90					
		250,000 00	240,080 30			Base		238,022 40		2,057 90		0 00			2,057 90

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls				
Lot			Notional Pa	Std Date									
Ticker													
WB1M 280993999	686	EURODOLLAR FUTURES	CXL	-1 00 Aug 2001	-240,080 300		-238,022 40	-2,057 90	-2,057 90	0 00	-2,057 90		
				-250,000 00	-240,080 30		-238,022 40						
WB1M 280993999	694	EURODOLLAR FUTURES	1 00 Aug 2001	240,092 800			238,022 40	2,070 40	2,070 40	0 00	2,070 40		
				250,000 00	240,092 80		238,022 40						
WB1M 280993999	695	EURODOLLAR FUTURES	1 00 Aug 2001	240,080 300			238,022 40	2,057 90	2,057 90	0 00	2,057 90		
				250,000 00	240,080 30		238,022 40						
WB1M 280993999	726	EURODOLLAR FUTURES	1 00 Aug 2001	239,955 300			237,937 50	2,017 80	2,017 80	0 00	2,017 80		
				250,000 00	239,955 30		237,937 50						
WB1M 280993999	741	EURODOLLAR FUTURES	8 08 Dec 2001	1,945,471 200			1,916,350 00	29,121 20	29,121 20	0 00	29,121 20		
				2,000,000 00	1,945 471 20		1,916,350 00						
WB1M 280993999	742	EURODOLLAR FUTURES	23 08 Dec 2001	5,593,517 200			5,510,212 50	83,304 70	83,304 70	0 00	83,304 70		
				5,750,000 00	5,593,517 20		5,510,212 50						
WB1M 280993999	746	EURODOLLAR FUTURES	1 05 Oct 2001	243,117 800			239,512 50	3,605 30	3,605 30	0 00	3,605 30		
				250,000 00	243,117 80		239,512 50						
WB1M 280993999	758	EURODOLLAR FUTURES	2 02 Aug 2001	480,060 600			475,875 00	4,185 60	4,185 60	0 00	4,185 60		
				500,000 00	480,060 60		475,875 00						
WB1M 280993999	795	EURODOLLAR FUTURES	2 08 Nov 2001	483,017 800			479,125 00	3,892 80	3,892 80	0 00	3,892 80		
				500,000 00	483,017 80		479,125 00						

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 280993999	795	EURODOLLAR FUTURES	CXL -2 00 Nov 2001	JUN02	-483,017 800		-479,125 00	-3,892 80			
			-500,000 00	Base	-483,017 80		-479,125 00	-3,892 80	0 00		-3,892 80
WB1M 280993999	796	EURODOLLAR FUTURES	3 00 Aug 2001	JUN02	720,315 900		714,437 50	5,878 40			
			750,000 00	Base	720,315 90		714,437 50	5,878 40	0 00		5,878 40
WB1M 280993999	797	EURODOLLAR FUTURES	7 00 Nov 2001	JUN02	1,700,362 300		1,676,912 50	23,449 80			
			1,750,000 00	Base	1,700,362 30		1,676,912 50	23,449 80	0 00		23,449 80
280993999 Total					250,533,972 20		249,930,331 11	603,641 09			
					250,533,972 20		249,930,331 11	603,641 09	0 00		603,641 09
WB1Z 28099X910	076	EURODOLLAR FUTURES	539 00 Aug 2001	SEP02	128,851,992 500		128,781,031 80	70,960 70			
			134,750,000 00	Base	128,851,992 50		128,781,031 80	70,960 70	0 00		70,960 70
WB1Z 28099X910	114	EURODOLLAR FUTURES	8 00 Apr 2001	SEP02	1,897,972 500		1,902,251 10	-4,278 60			
			2,000,000 00	Base	1,897,972 50		1,902,251 10	-4,278 60	0 00		-4,278 60
WB1M 28099X910	133	EURODOLLAR FUTURES	5 00 Dec 2001	SEP02	1,207,857 000		1,197,462 50	10,394 50			
			1,250,000 00	Base	1,207,857 00		1,197,462 50	10,394 50	0 00		10,394 50
WB1M 28099X910	144	EURODOLLAR FUTURES	2 00 Dec 2001	SEP02	484,789 200		482,887 50	1,901 70			
			500,000 00	Base	484,789 20		482,887 50	1,901 70	0 00		1,901 70
WB1M 28099X910	144	EURODOLLAR FUTURES	-2 00 Dec 2001	SEP02	-484,789 200		-482,887 50	-1,901 70			
			-500,000 00	Base	-484,789 20		-482,887 50	-1,901 70	0 00		-1,901 70

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 28099X910	145	EURODOLLAR FUTURES	2 00 Dec 2001	484,792 800			SEP02 Local	482,887 50		1,905 30	
		500,000 00		484,792 80			Base	482,887 50		1,905 30	1,905 30
WB1Y 28099X910	154	EURODOLLAR FUTURES	177 08 Aug 2001	42,313,177 500			SEP02 Local	42,289,872 35		23,305 15	
		44,250,000 00		42,313,177 50			Base	42,289,872 35		23,305 15	23,305 15
WB1M 28099X910	170	EURODOLLAR FUTURES	2 08 Nov 2001	483,842 800			SEP02 Local	479,375 00		4,467 80	
		500,000 00		483,842 80			Base	479,375 00		4,467 80	4,467 80
WB1M 28099X910	188	EURODOLLAR FUTURES	1 03 Nov 2001	243,283 900			SEP02 Local	239,687 50		3,596 40	
		250,000 00		243,283 90			Base	239,687 50		3,596 40	3,596 40
WB1M 28099X910	191	EURODOLLAR FUTURES	6 00 Dec 2001	1,452,428 400			SEP02 Local	1,450,375 00		2,053 40	
		1,500,000 00		1,452,428 40			Base	1,450,375 00		2,053 40	2,053 40
WB1Z 28099X910	213	EURODOLLAR FUTURES	70 08 May 2001	16,574,815 000			SEP02 Local	16,588,113 88		-13,298 88	
		17,500 000 00		16,574,815 00			Base	16,588,113 88		-13,298 88	-13,298 88
WB1M 28099X910	213	EURODOLLAR FUTURES	4 00 Dec 2001	967,685 600			SEP02 Local	957,662 50		10,023 10	
		1,000,000 00		967,685 60			Base	957,662 50		10,023 10	10,023 10
WB1Z 28099X910	213	EURODOLLAR FUTURES	-70 08 May 2001	-16,574,815 000			SEP02 Local	-16,588,113 88		13,298 88	
		-17,500,000 00		-16,574,815 00			Base	-16,588,113 88		13,298 88	13,298 88
WB1Z 28099X910	214	EURODOLLAR FUTURES	70 08 May 2001	16,574,775 000			SEP02 Local	16,588,113 88		-13,338 88	
		17,500,000 00		16,574,775 00			Base	16,588,113 88		-13,338 88	-13,338 88

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Security Description		Notional		Cost		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds	Local	Base	Local	Base	Local	Base	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	28099X910	215	EURODOLLAR FUTURES	1 00 Dec 2001	241,933 900	241,933 900		Local	Base	239,500 00		239,500 00		2,433 90		2,433 90		0 00	2 433 90
WB1Y	28099X910	228	EURODOLLAR FUTURES	130 00 Sep 2001	31,145,725 000	31,145,725 00		Local	Base	31,110,574 86		31,110,574 86		35,150 14		35,150 14		0 00	35 150 14
WB1Z	28099X910	241	EURODOLLAR FUTURES	25 00 May 2001	5,918,000 000	5,918 000 00		Local	Base	5,914,012 50		5,914,012 50		3,987 50		3,987 50		0 00	3 987 50
WB1M	28099X910	253	EURODOLLAR FUTURES	2 00 Dec 2001	484,442 800	484,442 80		Local	Base	479,487 50		479,487 50		4,955 30		4,955 30		0 00	4 955 30
WB1M	28099X910	254	EURODOLLAR FUTURES	2 00 Dec 2001	484,567 800	484,567 80		Local	Base	480,062 50		480,062 50		4,505 30		4,505 30		0 00	4 505 30
WB1M	28099X910	264	EURODOLLAR FUTURES	1 00 Dec 2001	242,258 900	242,258 90		Local	Base	241,875 00		241,875 00		383 90		383 90		0 00	383 90
WB1E	28099X910	283	EURODOLLAR FUTURES	75 00 Aug 2001	17,972,944 500	17,972,944 50		Local	Base	17,792,812 50		17,792,812 50		180,132 00		180,132 00		0 00	180,132 00
WB1M	28099X910	289	EURODOLLAR FUTURES	1 00 Nov 2001	241,871 400	241,871 40		Local	Base	239,687 50		239,687 50		2,183 90		2,183 90		0 00	2,183 90
WB1M	28099X910	290	EURODOLLAR FUTURES	1 00 Nov 2001	241,883 900	241,883 90		Local	Base	239,637 50		239,637 50		2,246 40		2,246 40		0 00	2,246 40

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Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional	Pa	Stl	Date			
Ticker									
WB1H	28099X910	EURODOLLAR FUTURES							
297		88 03 Apr 2001	20,881,960 000						
		22,000,000 00	20,881,960 00				-42,895 16	0 00	-42,895 16
WB1Z	28099X910	EURODOLLAR FUTURES							
310		278 00 Dec 2001	67,638,667 500				-390,540 00	0 00	-390,540 00
		69,750,000 00	67,638,667 50				-390,540 00	0 00	-390,540 00
WB1H	28099X910	EURODOLLAR FUTURES							
324		75 03 Apr 2001	17,793,525 000				24,802 72	0 00	24,802 72
		18,750,000 00	17,793,525 00				24,802 72	0 00	24,802 72
WB1M	28099X910	EURODOLLAR FUTURES							
329		2 00 Dec 2001	485,267 800				5,117 80	0 00	5 117 80
		500,000 00	485,267 80				5,117 80	0 00	5 117 80
WB1Z	28099X910	EURODOLLAR FUTURES							
350		663 00 Sep 2001	158,843,197 500				215,470 03	0 00	215,470 03
		165,750,000 00	158,843,197 50				215,470 03	0 00	215,470 03
WB1Z	28099X910	EURODOLLAR FUTURES							
390		300 00 Dec 2001	72,684,750 000				163,453 75	0 00	163,453 75
		75,000,000 00	72,684,750 00				163,453 75	0 00	163,453 75
WB1M	28099X910	EURODOLLAR FUTURES							
401		2 00 Dec 2001	485,267 800				3,067 80	0 00	3,067 80
		500,000 00	485,267 80				3,067 80	0 00	3,067 80
WB1M	28099X910	EURODOLLAR FUTURES							
401		CXL -2 00 Dec 2001	-485,267 800				-3,067 80	0 00	-3,067 80
		-500,000 00	-485,267 80				-3,067 80	0 00	-3,067 80
WB1M	28099X910	EURODOLLAR FUTURES							
426		1 00 Dec 2001	242,083 900				983 90	0 00	983 90
		250,000 00	242,083 90				983 90	0 00	983 90

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 28099X910	429	EURODOLLAR FUTURES	1 00 Dec 2001	242,008 900	242,008 90	SEP02 Local	241,100 00	241,100 00	908 90	908 90	908 90
		250,000 00		242,008 90		Base				0 00	
WB1E 28099X910	478	EURODOLLAR FUTURES	75 00 Sep 2001	18,065,757 000	18,065,757 00	SEP02 Local	17,766,562 50	17,766,562 50	299,194 50	299,194 50	299,194 50
		18,750,000 00		18,065,757 00		Base				0 00	
WB1M 28099X910	511	EURODOLLAR FUTURES	18 00 Sep 2001	4,338 320 400	4,338 320 40	SEP02 Local	4,295,200 00	4,295,200 00	43,120 40	43,120 40	43,120 40
		4,500,000 00		4,338 320 40		Base				0 00	
WB1M 28099X910	542	EURODOLLAR FUTURES	2 00 Dec 2001	484,642 800	484,642 80	SEP02 Local	479,375 00	479,375 00	5,267 80	5,267 80	5,267 80
		500,000 00		484,642 80		Base				0 00	
WB1Y 28099X910	552	EURODOLLAR FUTURES	46 00 Apr 2001	10,913,357 520	10,913,357 52	SEP02 Local	10,937,966 48	10,937,966 48	-24,608 96	-24,608 96	-24,608 96
		11,500,000 00		10,913,357 52		Base				0 00	
WB1M 28099X910	558	EURODOLLAR FUTURES	14 00 Oct 2001	3,391,049 200	3,391,049 20	SEP02 Local	3,347,487 50	3,347,487 50	43,561 70	43,561 70	43,561 70
		3,500,000 00		3,391,049 20		Base				0 00	
WB1M 28099X910	558	EURODOLLAR FUTURES	14 00 Oct 2001	-3,391,049 200	-3,391,049 20	SEP02 Local	-3,347,487 50	-3,347,487 50	-43,561 70	-43,561 70	-43,561 70
		-3,500,000 00		-3,391,049 20		Base				0 00	
WB1M 28099X910	559	EURODOLLAR FUTURES	14 00 Oct 2001	3,390,874 200	3,390,874 20	SEP02 Local	3,346,200 00	3,346,200 00	44,674 20	44,674 20	44,674 20
		3,500,000 00		3,390,874 20		Base				0 00	
WB1M 28099X910	559	EURODOLLAR FUTURES	14 00 Oct 2001	-3,390,874 200	-3,390,874 20	SEP02 Local	-3,346,200 00	-3,346,200 00	-44,674 20	-44,674 20	-44,674 20
		-3,500,000 00		-3,390,874 20		Base				0 00	

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds						
Ticker									
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
560	4 00 Oct 2001		968,771 200	Local	956,662 50		12,108 70		
	1,000,000 00		968,771 20	Base	956,662 50		12,108 70	0 00	12,108 70
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
560	CXL -4 00 Oct 2001		-968,771 200	Local	-956,662 50		-12,108 70		
	-1,000,000 00		-968,771 20	Base	-956,662 50		-12,108 70	0 00	-12,108 70
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
561	10 00 Oct 2001		2,421,678 000	Local	2,390,637 50		31,040 50		
	2,500,000 00		2,421,678 00	Base	2,390,637 50		31,040 50	0 00	31,040 50
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
561	CXL -10 00 Oct 2001		-2,421,678 000	Local	-2,390,637 50		-31,040 50		
	-2,500,000 00		-2,421,678 00	Base	-2,390,637 50		-31,040 50	0 00	-31,040 50
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
562	18 00 Oct 2001		4,359,245 400	Local	4,305,687 50		53,557 90		
	4,500,000 00		4,359,245 40	Base	4,305,687 50		53,557 90	0 00	53,557 90
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
562	CXL -18 00 Oct 2001		-4,359,245 400	Local	-4,305,687 50		-53,557 90		
	-4,500,000 00		-4,359,245 40	Base	-4,305,687 50		-53,557 90	0 00	-53,557 90
WB1E 28099X910	EURODOLLAR FUTURES			SEP02					
567	75 008 Jul 2001		17,849,194 500	Local	17,785,312 50		63,882 00		
	18,750,000 00		17,849,194 50	Base	17,785,312 50		63,882 00	0 00	63,882 00
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
568	1 08 Sep 2001		241,005 300	Local	238,750 00		2,255 30		
	250,000 00		241,005 30	Base	238,750 00		2,255 30	0 00	2,255 30
WB1M 28099X910	EURODOLLAR FUTURES			SEP02					
568	CXL -1 08 Sep 2001		-241,005 300	Local	-238,750 00		-2,255 30		
	-250,000 00		-241,005 30	Base	-238,750 00		-2,255 30	0 00	-2,255 30

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Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Close Ex Rate	Trd Dts of Orig Trds	
Lot	Notional Pa	Stl Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker							Future Gn/Ls		
WB1M 28099X910	EURODOLLAR FUTURES								
570	1 08 Sep 2001	241,005 300	Local		238,750 00		2,255 30		
	250,000 00	241,005 30	Base		238,750 00		2,255 30	0 00	2,255 30
WB1M 28099X910	EURODOLLAR FUTURES								
574	14 08 Oct 2001	3,391,049 200	Local		3,347,487 50		43,561 70		
	3,500,000 00	3,391,049 20	Base		3,347,487 50		43,561 70	0 00	43,561 70
WB1M 28099X910	EURODOLLAR FUTURES								
574	-14 08 Oct 2001	-3,391,049 200	Local		-3,347,487 50		-43,561 70		
	-3,500,000 00	-3,391,049 20	Base		-3,347,487 50		-43,561 70	0 00	-43,561 70
WB1M 28099X910	EURODOLLAR FUTURES								
575	14 08 Oct 2001	3,390,874 200	Local		3,346,200 00		44,674 20		
	3,500,000 00	3,390,874 20	Base		3,346,200 00		44,674 20	0 00	44,674 20
WB1M 28099X910	EURODOLLAR FUTURES								
575	-14 08 Oct 2001	-3,390,874 200	Local		-3,346,200 00		-44,674 20		
	-3,500 000 00	-3,390,874 20	Base		-3,346,200 00		-44,674 20	0 00	-44,674 20
WB1M 28099X910	EURODOLLAR FUTURES								
576	4 08 Oct 2001	968,771 200	Local		956,662 50		12,108 70		
	1,000,000 00	968,771 20	Base		956,662 50		12,108 70	0 00	12,108 70
WB1M 28099X910	EURODOLLAR FUTURES								
576	-4 08 Oct 2001	-968,771 200	Local		-956,662 50		-12,108 70		
	-1,000,000 00	-968,771 20	Base		-956,662 50		-12,108 70	0 00	-12,108 70
WB1M 28099X910	EURODOLLAR FUTURES								
577	10 08 Oct 2001	2,421,678 000	Local		2,390,637 50		31,040 50		
	2,500,000 00	2,421,678 00	Base		2,390,637 50		31,040 50	0 00	31,040 50
WB1M 28099X910	EURODOLLAR FUTURES								
577	-10 08 Oct 2001	-2,421,678 000	Local		-2,390,637 50		-31,040 50		
	-2,500,000 00	-2,421,678 00	Base		-2,390,637 50		-31,040 50	0 00	-31,040 50

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls				Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date									
Ticker													
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
578		18 00 Oct 2001	4,359,245 400		Local		4,305,687 50	53,557 90		0 00		53,557 90	
		4,500,000 00	4,359,245 40		Base		4,305,687 50	53,557 90					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
578		CXL -18 00 Oct 2001	-4,359,245 400		Local		-4,305,687 50	-53,557 90		0 00		-53,557 90	
		-4,500,000 00	-4,359,245 40		Base		-4,305,687 50	-53,557 90					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
582		14 00 Oct 2001	3,391,049 200		Local		3,347,487 50	43,561 70		0 00		43,561 70	
		3,500,000 00	3,391,049 20		Base		3,347,487 50	43,561 70					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
582		CXL -14 00 Oct 2001	-3,391,049 200		Local		-3,347,487 50	-43,561 70		0 00		-43,561 70	
		-3,500,000 00	-3,391,049 20		Base		-3,347,487 50	-43,561 70					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
583		14 00 Oct 2001	3,390,874 200		Local		3,346,200 00	44,674 20		0 00		44,674 20	
		3,500,000 00	3,390,874 20		Base		3,346,200 00	44,674 20					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
583		CXL -14 00 Oct 2001	-3,390,874 200		Local		-3,346,200 00	-44,674 20		0 00		-44,674 20	
		-3,500,000 00	-3,390,874 20		Base		-3,346,200 00	-44,674 20					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
584		4 00 Oct 2001	968,771 200		Local		956,662 50	12,108 70		0 00		12,108 70	
		1,000,000 00	968,771 20		Base		956,662 50	12,108 70					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
584		CXL -4 00 Oct 2001	-968,771 200		Local		-956,662 50	-12,108 70		0 00		-12,108 70	
		-1,000,000 00	-968,771 20		Base		-956,662 50	-12,108 70					
WB1M	28099X910	EURODOLLAR FUTURES			SEP02								
585		10 00 Oct 2001	2,421,678 000		Local		2,390,637 50	31,040 50		0 00		31,040 50	
		2,500,000 00	2,421,678 00		Base		2,390,637 50	31,040 50					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Std Date			Future Gn/Ls		
Ticker					Notional	Cost			
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
585	CXL	-10 000 Oct 2001	-2,421,678 000	Local	-2,390,637 50		-31,040 50		
		-2,500,000 00	-2,421,678 00	Base	-2,390,637 50		-31,040 50	0 00	-31,040 50
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
586		18 000 Oct 2001	4,359,245 400	Local	4,305,687 50		53,557 90		
		4,500,000 00	4,359,245 40	Base	4,305,687 50		53,557 90	0 00	53,557 90
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
586		1 00 Dec 2001	242,046 400	Local	241,100 00		946 40		
		250,000 00	242,046 40	Base	241,100 00		946 40	0 00	946 40
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
586	CXL	-18 000 Oct 2001	-4,359,245 400	Local	-4,305,687 50		-53,557 90		
		-4,500,000 00	-4,359,245 40	Base	-4,305,687 50		-53,557 90	0 00	-53,557 90
WB1Y 28099X910	EURODOLLAR FUTURES	SEP02							
589		47 00 Dec 2001	11,394,327 500	Local	11,461,185 00		-66,857 50		
		11,750,000 00	11,394,327 50	Base	11,461,185 00		-66,857 50	0 00	-66,857 50
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
589		14 000 Oct 2001	3,391,049 200	Local	3,347,487 50		43,561 70		
		3,500,000 00	3,391,049 20	Base	3,347,487 50		43,561 70	0 00	43,561 70
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
590		14 000 Oct 2001	3,390,874 200	Local	3,346,200 00		44,674 20		
		3,500,000 00	3,390,874 20	Base	3,346,200 00		44,674 20	0 00	44,674 20
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
591		4 000 Oct 2001	968,771 200	Local	956,662 50		12,108 70		
		1,000,000 00	968,771 20	Base	956,662 50		12,108 70	0 00	12,108 70
WB1M 28099X910	EURODOLLAR FUTURES	SEP02							
592		10 000 Oct 2001	2,421,678 000	Local	2,390,637 50		31,040 50		
		2,500,000 00	2,421,678 00	Base	2,390,637 50		31,040 50	0 00	31,040 50

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M	28099X910	EURODOLLAR FUTURES			SEP02						
593		18 00 Oct 2001	4,359,245 400		Local		4,305,687 50		53,557 90		
		4,500,000 00	4,359,245 40		Base		4,305,687 50		53,557 90	0 00	53,557 90
WB1H	28099X910	EURODOLLAR FUTURES			SEP02						
607		176 06 Aug 2001	42,074,120 000		Local		42,050,942 12		23,177 88		
		44,000,000 00	42,074,120 00		Base		42,050,942 12		23,177 88	0 00	23,177 88
WB1Y	28099X910	EURODOLLAR FUTURES			SEP02						
610		50 06 Dec 2001	12,114,125 000		Local		12,086,835 86		27,289 14		
		12,500,000 00	12,114,125 00		Base		12,086,835 86		27,289 14	0 00	27,289 14
WB1M	28099X910	EURODOLLAR FUTURES			SEP02						
610		1 09 Dec 2001	241,850 000		Local		241,150 00		700 00		
		250,000 00	241,850 00		Base		241,150 00		700 00	0 00	700 00
WB1M	28099X910	EURODOLLAR FUTURES			SEP02						
610	CXL	1 09 Dec 2001	-241,850 000		Local		-241,150 00		-700 00		
		-250,000 00	-241,850 00		Base		-241,150 00		-700 00	0 00	-700 00
WB1M	28099X910	EURODOLLAR FUTURES			SEP02						
619		1 09 Dec 2001	241,846 400		Local		241,150 00		696 40		
		250,000 00	241,846 40		Base		241,150 00		696 40	0 00	696 40
WB1E	28099X910	EURODOLLAR FUTURES			SEP02						
634		100 087 Jul 2001	23,862,676 000		Local		23,716,250 00		146,426 00		
		25,000,000 00	23,862,676 00		Base		23,716,250 00		146,426 00	0 00	146,426 00
WB1Y	28099X910	EURODOLLAR FUTURES			SEP02						
653		327 08 May 2001	77,427,877 500		Local		77,494,148 36		-66,270 86		
		81,750,000 00	77,427,877 50		Base		77,494,148 36		-66,270 86	0 00	-66,270 86
WB1M	28099X910	EURODOLLAR FUTURES			SEP02						
658		8 06 Dec 2001	1,933,371 200		Local		1,917,350 00		16,021 20		
		2,000,000 00	1,933,371 20		Base		1,917,350 00		16,021 20	0 00	16,021 20

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gnl's	Base Curr Gnl's	Net Base Future Gnl's
Lot	Ticker	Notional Pa	Sft Date		Cost				
WB1Y	28099X910	EURODOLLAR FUTURES	133 09 May 2001	31,483,760 000	Local	SEP02	21,132 70	0 00	21,132 70
669		33,250,000 00		31,483,760 00	Base		21,132 70		
WB1M	28099X910	EURODOLLAR FUTURES	4 08 Dec 2001	968,935 600	Local	SEP02	4,035 60	0 00	4,035 60
675		1,000,000 00		968,935 60	Base		4,035 60		
WB1M	28099X910	EURODOLLAR FUTURES	1 00 Aug 2001	240,092 800	Local	SEP02	1,342 80	0 00	1,342 80
691		250,000 00		240,092 80	Base		1,342 80		
WB1M	28099X910	EURODOLLAR FUTURES	-1 00 Aug 2001	-240,092 800	Local	SEP02	-1,342 80	0 00	-1,342 80
691		-250,000 00		-240,092 80	Base		-1,342 80		
WB1H	28099X910	EURODOLLAR FUTURES	77 08 May 2001	18,232,252 500	Local	SEP02	-6,545 00	0 00	-6,545 00
703		19,250,000 00		18,232,252 50	Base		-6,545 00		
WB1H	28099X910	EURODOLLAR FUTURES	47 08 Dec 2001	11,394,327 500	Local	SEP02	-66,857 50	0 00	-66,857 50
711		11,750 000 00		11,394,327 50	Base		-66,857 50		
WB1M	28099X910	EURODOLLAR FUTURES	4 09 Dec 2001	970,285 600	Local	SEP02	4,935 60	0 00	4,935 60
716		1,000,000 00		970,285 60	Base		4,935 60		
WB1H	28099X910	EURODOLLAR FUTURES	107 08 Sep 2001	25,635,327 500	Local	SEP02	34,780 08	0 00	34,780 08
744		26,750,000 00		25,635,327 50	Base		34,780 08		
WB1M	28099X910	EURODOLLAR FUTURES	1 08 Dec 2001	241,633 900	Local	SEP02	1,971 40	0 00	1,971 40
744		250,000 00		241,633 90	Base		1,971 40		

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gnl/Ls	Future Gnl/Ls
Lot	Ticker	Notional Pa	Stl Date					Base Curr Gnl/Ls	Net Base Future Gnl/Ls
WB1H	28099X910	EURODOLLAR FUTURES		SEP02					
746		132 00	May 2001	31,247,040 000	Local	31,226,022 30		21,017 70	
		33,000,000 00		31,247,040 00	Base	31,226,022 30		21,017 70	21,017 70
WB1M	28099X910	EURODOLLAR FUTURES		SEP02					
771		2 00	Dec 2001	484,542 800	Local	482,487 50		2,055 30	
		500,000 00		484,542 80	Base	482,487 50		2,055 30	2,055 30
WB1Z	28099X910	EURODOLLAR FUTURES		SEP02					
798		500 00	Aug 2001	119,610 000 000	Local	119,527,500 00		82,500 00	
		125,000,000 00		119,610,000 00	Base	119,527,500 00		82,500 00	82,500 00
28099X910 Total				1,066,245,287 72	Local	1,065,168,409 99		1,076,877 73	
				1,066,245,287 72	Base	1,065,168,409 99		1,076,877 73	1,076,877 73

WB1Q	28099X928	EURODOLLAR FUTURES		DEC02					
04		12 00	Feb 2001	2,834,052 000	Local	2,827,522 98		6,529 02	
		3,000,000 00		2,834,052 00	Base	2,827,522 98		6,529 02	6,529 02
WB1Q	28099X928	EURODOLLAR FUTURES		DEC02					
025		17 00	Feb 2001	4,017,329 500	Local	4,008,075 74		9,253 76	
		4,250,000 00		4,017,329 50	Base	4,008,075 74		9,253 76	9,253 76
WB1Q	28099X928	EURODOLLAR FUTURES		DEC02					
478		22 00	Nov 2001	5,299,332 500	Local	5,313,425 50		-14,093 00	
		5,500,000 00		5,299,332 50	Base	5,313,425 50		-14,093 00	-14,093 00
WB1Q	28099X928	EURODOLLAR FUTURES		DEC02					
483		21 00	Nov 2001	5,063,541 000	Local	5,053,340 25		10,200 75	
		5,250,000 00		5,063,541 00	Base	5,053,340 25		10,200 75	10,200 75
WB1Q	28099X928	EURODOLLAR FUTURES		DEC02					
552		20 00	Nov 2001	4,815,170 000	Local	4,806,767 50		8,402 50	
		5,000,000 00		4,815,170 00	Base	4,806,767 50		8,402 50	8,402 50

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date								
WB1E	28099X928	EURODOLLAR FUTURES									
727		180 00 Dec 2001	43,389,316 800	Local		43,198,500 00		190,816 80			
		45,000,000 00	43,389,316 80	Base		43,198,500 00		190,816 80	0 00		190 816 80
28099X928 Total											
		65,418,741 80		Local		65,207,631 97		211,109 83			
		65,418,741 80		Base		65,207,631 97		211,109 83	0 00		211,109 83
WB1M	29899N953	EURODOLLAR FUTURES									
020		3 00 Jan 2001	711,653 400	Local		705,529 11		6,124 29			
		750,000 00	711,653 40	Base		705,529 11		6,124 29	0 00		6,124 29
WB1M	29899N953	EURODOLLAR FUTURES									
102		2 00 Jan 2001	474,510 600	Local		470,352 74		4,157 86			
		500,000 00	474,510 60	Base		470,352 74		4,157 86	0 00		4,157 86
WB1M	29899N953	EURODOLLAR FUTURES									
118		10 00 Jan 2001	2,361,928 000	Local		2,349,125 00		12,803 00			
		2,500,000 00	2,361,928 00	Base		2,349,125 00		12,803 00	0 00		12,803 00
WB1M	29899N953	EURODOLLAR FUTURES									
119		10 00 Jan 2001	2,361,678 000	Local		2,349,125 00		12,553 00			
		2,500,000 00	2,361,678 00	Base		2,349,125 00		12,553 00	0 00		12,553 00
WB1M	29899N953	EURODOLLAR FUTURES									
166		2 00 Jan 2001	475,260 600	Local		470,352 74		4,907 86			
		500,000 00	475,260 60	Base		470,352 74		4,907 86	0 00		4,907 86
WB1M	29899N953	EURODOLLAR FUTURES									
260		1 00 Feb 2001	237,930 300	Local		235,176 37		2,753 93			
		250,000 00	237,930 30	Base		235,176 37		2,753 93	0 00		2,753 93
WB1M	29899N953	EURODOLLAR FUTURES									
502		16 00 Mar 2001	3,812,800 000	Local		3,762,821 95		49,978 05			
		4,000,000 00	3,812,800 00	Base		3,762,821 95		49,978 05	0 00		49,978 05

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls				
Lot		Notional	Pa	Stl	Date								
Ticker													
WB1M 29899N953	EURODOLLAR FUTURES												
503		1 00 Mar 2001	238,287 500	Local	235,176 37			3,111 13					
		250,000 00	238,287 50	Base	235,176 37			3,111 13		0 00		3,111 13	
WB1M 29899N953	EURODOLLAR FUTURES												
504		91 00 Mar 2001	21,682 247 400	Local	21,487,635 51			194,611 89					
		22 750,000 00	21,682,247 40	Base	21,487,635 51			194,611 89		0 00		194 611 89	
WB1M 29899N953	EURODOLLAR FUTURES												
544		4 00 Jan 2001	947,821 200	Local	939,650 00			8,171 20					
		1,000,000 00	947,821 20	Base	939,650 00			8,171 20		0 00		8,171 20	
WB1M 29899N953	EURODOLLAR FUTURES												
553		20 00 Mar 2001	4,771,356 000	Local	4,752,800 00			18,556 00					
		5,000,000 00	4,771,356 00	Base	4,752,800 00			18,556 00		0 00		18,556 00	
WB1M 29899N953	EURODOLLAR FUTURES												
554		31 00 Mar 2001	7,393,664 300	Local	7,360,937 50			32,726 80					
		7,750,000 00	7,393,664 30	Base	7,360,937 50			32,726 80		0 00		32,726 80	
WB1M 29899N953	EURODOLLAR FUTURES												
555		2 00 Mar 2001	476,976 800	Local	475,450 00			1,526 80					
		500,000 00	476,976 80	Base	475,450 00			1,526 80		0 00		1,526 80	
WB1M 29899N953	EURODOLLAR FUTURES												
555	CXL	-2 00 Mar 2001	-476,976 800	Local	-475,450 00			-1,526 80					
		-500,000 00	-476,976 80	Base	-475,450 00			-1,526 80		0 00		-1,526 80	
WB1M 29899N953	EURODOLLAR FUTURES												
556		2 00 Mar 2001	477,235 600	Local	475,537 50			1,698 10					
		500,000 00	477,235 60	Base	475,537 50			1,698 10		0 00		1 698 10	
WB1M 29899N953	EURODOLLAR FUTURES												
556	CXL	-2 00 Mar 2001	-477,235 600	Local	-475,537 50			-1,698 10					
		-500,000 00	-477,235 60	Base	-475,537 50			-1,698 10		0 00		-1 698 10	

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Close Ex. Rate		
Lot			Notional Pa	Stl Date				Cost	Future Gn/Ls	Future Gn/Ls	
Ticker									Base Curr Gn/Ls	Net Base Future Gn/Ls	
WB1M	29899N953	EURODOLLAR FUTURES									
563		10 03 Mar 2001	2,385,553 000		2,378,387 50		Local		7,165 50		
		2,500,000 00	2,385,553 00		2,378,387 50		Base		0 00	7,165 50	
WB1M	29899N953	EURODOLLAR FUTURES									
563		CXL	-2,385,553 000		-2,378,387 50		Local		-7,165 50		
		-2,500,000 00	-2,385,553 00		-2,378,387 50		Base		0 00	-7,165 50	
WB1M	29899N953	EURODOLLAR FUTURES									
618		2 03 Mar 2001	477,235 600		475,450 00		Local		1,785 60		
		500,000 00	477,235 60		475,450 00		Base		0 00	1,785 60	
WB1M	29899N953	EURODOLLAR FUTURES									
619		10 03 Mar 2001	2,385,553 000		2,377,975 00		Local		7,578 00		
		2,500,000 00	2,385,553 00		2,377,975 00		Base		0 00	7,578 00	
WB1M	29899N953	EURODOLLAR FUTURES									
620		2 03 Mar 2001	477,185 600		475,950 00		Local		1,235 60		
		500,000 00	477,185 60		475,950 00		Base		0 00	1 235 60	
WB1M	29899N953	EURODOLLAR FUTURES									
624		2 03 Jan 2001	474,135 600		469,825 00		Local		4,310 60		
		500,000 00	474,135 60		469,825 00		Base		0 00	4,310 60	
WB1M	29899N953	EURODOLLAR FUTURES									
630		4 07 Jan 2001	947,771 200		939,650 00		Local		8 121 20		
		1,000,000 00	947,771 20		939,650 00		Base		0 00	8 121 20	
WB1M	29899N953	EURODOLLAR FUTURES									
657		14 05 Mar 2001	3,343,449 200		3,332,812 50		Local		10,636 70		
		3,500,000 00	3,343,449 20		3,332,812 50		Base		0 00	10,636 70	
WB1M	29899N953	EURODOLLAR FUTURES									
658		1 05 Mar 2001	238 692 800		238,175 00		Local		517 80		
		250,000 00	238,692 80		238,175 00		Base		0 00	517 80	

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Cost	Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Notional Pa	Stl Date									
Ticker											
WB1M 29899N953	EURODOLLAR FUTURES					JUN01					
659	21 05 Mar 2001	5,014,911 300	Local	5,003,300 00				11,611 30			
	5,250,000 00	5,014,911 30	Base	5,003,300 00				11,611 30	0 00		11 611 30
WB1M 29899N953	EURODOLLAR FUTURES					JUN01					
664	1 05 Mar 2001	238,792 800	Local	238,200 00				592 80			
	250,000 00	238,792 80	Base	238,200 00				592 80	0 00		592 80
WB1M 29899N953	EURODOLLAR FUTURES					JUN01					
665	17 05 Mar 2001	4,059,052 600	Local	4,048,562 50				10,490 10			
	4,250,000 00	4,059,052 60	Base	4,048,562 50				10,490 10	0 00		10,490 10
WB1M 29899N953	EURODOLLAR FUTURES					JUN01					
676	2 05 Jan 2001	474,385 600	Local	470,088 87				4,296 73			
	500,000 00	474,385 60	Base	470,088 87				4,296 73	0 00		4,296 73
WB1M 29899N953	EURODOLLAR FUTURES					JUN01					
714	1 05 Jan 2001	237,517 800	Local	235,176 37				2,341 43			
	250,000 00	237,517 80	Base	235,176 37				2,341 43	0 00		2,341 43
WB1M 29899N953	EURODOLLAR FUTURES					JUN01					
779	1 05 Jan 2001	237,617 800	Local	235,176 37				2,441 43			
	250,000 00	237,617 80	Base	235,176 37				2,441 43	0 00		2,441 43
29899N953 Total											
		64,075,438 20	Local	63,659,023 90				416,414 30			
		64,075,438 20	Base	63,659,023 90				416,414 30	0 00		416,414 30
WB1M 29899N961	EURODOLLAR FUTURES					MAR02					
019	1 05 Mar 2001	238,655 300	Local	237,875 00				780 30			
	250,000 00	238,655 30	Base	237,875 00				780 30	0 00		780 30
WB1M 29899N961	EURODOLLAR FUTURES					MAR02					
029	1 05 Apr 2001	238,655 300	Local	237,875 00				780 30			
	250,000 00	238,655 30	Base	237,875 00				780 30	0 00		780 30

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls		
Lot	Ticker	Notional Pa	Sit Date										
WB1M	29899N961	EURODOLLAR FUTURES											
030		2 087 Jul 2001			480,585 600		476,537 50	4,048 10	4,048 10	0 00	4,048 10		
		500,000 00			480,585 60		476,537 50						
WB1M	29899N961	EURODOLLAR FUTURES											
032		3 088 Nov 2001			735,551 700		716,537 50	19,014 20	19,014 20	0 00	19,014 20		
		750,000 00			735,551 70		716,537 50						
WB1M	29899N961	EURODOLLAR FUTURES											
033		12 088 Nov 2001			2,942,356 800		2,871,125 00	71,231 80	71,231 80	0 00	71,231 80		
		3,000 000 00			2,942,356 80		2,871,125 00						
WB1H	29899N961	EURODOLLAR FUTURES											
039		93 088 Mar 2001			22,144,897 280		22,059,360 29	85,536 99	85,536 99	0 00	85,536 99		
		23,250 000 00			22,144,897 28		22,059,360 29						
WB1M	29899N961	EURODOLLAR FUTURES											
075		4 088 Nov 2001			975,985 600		973,450 00	2,535 60	2,535 60	0 00	2,535 60		
		1,000 000 00			975,985 60		973,450 00						
WB1M	29899N961	EURODOLLAR FUTURES											
075		2 080 Jul 2001			480,660 600		476,850 00	3,810 60	3,810 60	0 00	3,810 60		
		500,000 00			480,660 60		476,850 00						
WB1M	29899N961	EURODOLLAR FUTURES											
076		5 088 Nov 2001			1,219,919 500		1,217,600 00	2,319 50	2,319 50	0 00	2,319 50		
		1,250,000 00			1,219,919 50		1,217,600 00						
WB1M	29899N961	EURODOLLAR FUTURES											
087		1 088 Mar 2001			238,755 300		237,875 00	880 30	880 30	0 00	880 30		
		250,000 00			238,755 30		237,875 00						
WB1M	29899N961	EURODOLLAR FUTURES											
101		5 088 Nov 2001			1,225,732 000		1,198,287 50	27,444 50	27,444 50	0 00	27,444 50		
		1,250 000 00			1,225,732 00		1,198,287 50						

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Security Description	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB1M 29899N961	105	EURODOLLAR FUTURES	1 001 Jul 2001	240,380 300	240,380 300	Local	238,612 50	1,767 80	MAR02		1,767 80	0 00		1,767 80
		250,000 00		240,380 30	240,380 30	Base	238,612 50	1,767 80						
WB1M 29899N961	110	EURODOLLAR FUTURES	1 003 Mar 2001	238,705 300	238,705 30	Local	237,875 00	830 30	MAR02		830 30	0 00		830 30
		250,000 00		238,705 30	238,705 30	Base	237,875 00	830 30						
WB1M 29899N961	130	EURODOLLAR FUTURES	10 00 Dec 2001	2,447,714 000	2,447,714 000	Local	2,441,562 50	6,151 50	MAR02		6,151 50	0 00		6 151 50
		2,500 000 00		2,447,714 00	2,447,714 00	Base	2,441,562 50	6,151 50						
WB1M 29899N961	147	EURODOLLAR FUTURES	2 00 Dec 2001	489,967 800	489,967 80	Local	488,900 00	1,067 80	MAR02		1,067 80	0 00		1,067 80
		500 000 00		489,967 80	489,967 80	Base	488,900 00	1,067 80						
WB1M 29899N961	179	EURODOLLAR FUTURES	9 00 Nov 2001	2,205,192 600	2,205,192 60	Local	2,155,225 00	49,967 60	MAR02		49,967 60	0 00		49 967 60
		2,250,000 00		2,205,192 60	2,205,192 60	Base	2,155,225 00	49,967 60						
WB1M 29899N961	180	EURODOLLAR FUTURES	1 00 Nov 2001	245,033 900	245,033 90	Local	238,850 00	6,183 90	MAR02		6,183 90	0 00		6 183 90
		250,000 00		245,033 90	245,033 90	Base	238,850 00	6,183 90						
WB1M 29899N961	181	EURODOLLAR FUTURES	5 00 Nov 2001	1,225,232 000	1,225,232 00	Local	1,195,300 00	29,932 00	MAR02		29,932 00	0 00		29,932 00
		1,250,000 00		1,225,232 00	1,225,232 00	Base	1,195,300 00	29,932 00						
WB1M 29899N961	181	EURODOLLAR FUTURES	1 00 May 2001	238,230 300	238,230 30	Local	238,125 00	105 30	MAR02		105 30	0 00		105 30
		250,000 00		238,230 30	238,230 30	Base	238,125 00	105 30						
WB1M 29899N961	185	EURODOLLAR FUTURES	1 003 Mar 2001	238,517 800	238,517 80	Local	237,875 00	642 80	MAR02		642 80	0 00		642 80
		250,000 00		238,517 80	238,517 80	Base	237,875 00	642 80						

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Proceeds		Security Description		Notional		Cost		Close Ex Rate		Future Gn/Ls		Base Curr Gn/Ls		Trd Dts of Orig Trds		Net Base Future Gn/Ls	
Fund	Asset ID	Lot	Ticker	Asset ID	Lot	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date	Trd Date	Stl Date
WB1M	29899N961	195	EURODOLLAR FUTURES	20 00 Dec 2001	4,898,428 000	Local	MAR02	4,892,873 70	5,554 30	5,554 30	0 00	5,554 30	5,554 30	0 00	5,554 30	5,554 30	0 00	5,554 30	5,554 30	0 00	5,554 30	0 00	5,554 30	5,554 30	0 00	5,554 30	5,554 30
WB1M	29899N961	212	EURODOLLAR FUTURES	9 00 Dec 2001	2,204,180 100	Local	MAR02	2,196,787 50	7,392 60	7,392 60	0 00	7,392 60	7,392 60	0 00	7,392 60	7,392 60	0 00	7,392 60	7,392 60	0 00	7,392 60	0 00	7,392 60	7,392 60	0 00	7,392 60	7,392 60
WB1M	29899N961	235	EURODOLLAR FUTURES	1 00 Mar 2001	238,817 800	Local	MAR02	237,875 00	942 80	942 80	0 00	942 80	942 80	0 00	942 80	942 80	0 00	942 80	942 80	0 00	942 80	0 00	942 80	942 80	0 00	942 80	942 80
WB1M	29899N961	250	EURODOLLAR FUTURES	2 00 Dec 2001	490,117 800	Local	MAR02	488,175 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80
WB1M	29899N961	250	CXL	-2 00 Dec 2001	-490,117 800	Local	MAR02	-488,175 00	-1,942 80	-1,942 80	0 00	-1,942 80	-1,942 80	0 00	-1,942 80	-1,942 80	0 00	-1,942 80	-1,942 80	0 00	-1,942 80	0 00	-1,942 80	-1,942 80	0 00	-1,942 80	-1,942 80
WB1M	29899N961	252	EURODOLLAR FUTURES	2 00 Dec 2001	490,117 800	Local	MAR02	488,175 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	0 00	1,942 80	1,942 80	0 00	1,942 80	1,942 80
WB1M	29899N961	260	EURODOLLAR FUTURES	2 00 Nov 2001	489,742 800	Local	MAR02	478,687 50	11,055 30	11,055 30	0 00	11,055 30	11,055 30	0 00	11,055 30	11,055 30	0 00	11,055 30	11,055 30	0 00	11,055 30	0 00	11,055 30	11,055 30	0 00	11,055 30	11,055 30
WB1M	29899N961	261	EURODOLLAR FUTURES	5 00 Nov 2001	1,224,544 500	Local	MAR02	1,197,462 50	27,082 00	27,082 00	0 00	27,082 00	27,082 00	0 00	27,082 00	27,082 00	0 00	27,082 00	27,082 00	0 00	27,082 00	0 00	27,082 00	27,082 00	0 00	27,082 00	27,082 00
WB1M	29899N961	262	EURODOLLAR FUTURES	4 00 Nov 2001	979,685 600	Local	MAR02	958,087 50	21,598 10	21,598 10	0 00	21,598 10	21,598 10	0 00	21,598 10	21,598 10	0 00	21,598 10	21,598 10	0 00	21,598 10	0 00	21,598 10	21,598 10	0 00	21,598 10	21,598 10

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date			Future Gn/Ls		
Ticker					Cost				
WB1M 29899N961	267	EURODOLLAR FUTURES	7 06 Dec 2001	1,714,974 800	1,712,775 20	2,199 60	2,199 60	0 00	2,199 60
		1,750,000 00		1,714,974 80	1,712,775 20	2,199 60	2,199 60	0 00	2,199 60
WB1M 29899N961	268	EURODOLLAR FUTURES	1 07 Apr 2001	238,455 300	238,125 00	330 30	330 30	0 00	330 30
		250,000 00		238,455 30	238,125 00	330 30	330 30	0 00	330 30
WB1H 29899N961	281	EURODOLLAR FUTURES	148 07 Apr 2001	35,228 810 000	35,219,177 42	9,632 58	9,632 58	0 00	9,632 58
		37,000,000 00		35,228,810 00	35,219,177 42	9,632 58	9,632 58	0 00	9,632 58
WB1M 29899N961	313	EURODOLLAR FUTURES	9 08 Oct 2001	2,196,272 700	2,146,037 50	50,235 20	50,235 20	0 00	50,235 20
		2,250,000 00		2,196,272 70	2,146,037 50	50,235 20	50,235 20	0 00	50,235 20
WB1M 29899N961	325	EURODOLLAR FUTURES	3 08 Aug 2001	721,253 400	715,950 00	5,303 40	5,303 40	0 00	5,303 40
		750,000 00		721,253 40	715,950 00	5,303 40	5,303 40	0 00	5,303 40
WB1M 29899N961	334	EURODOLLAR FUTURES	1 06 Oct 2001	244,417 800	238,512 50	5,905 30	5,905 30	0 00	5,905 30
		250,000 00		244,417 80	238,512 50	5,905 30	5,905 30	0 00	5,905 30
WB1M 29899N961	339	EURODOLLAR FUTURES	4 06 Nov 2001	977,935 600	959,000 00	18,935 60	18,935 60	0 00	18,935 60
		1,000,000 00		977,935 60	959,000 00	18,935 60	18,935 60	0 00	18,935 60
WB1M 29899N961	343	EURODOLLAR FUTURES	42 06 Nov 2001	10,267,798 800	10,100,862 50	166,936 30	166,936 30	0 00	166,936 30
		10,500,000 00		10,267,798 80	10,100,862 50	166,936 30	166,936 30	0 00	166,936 30
WB1M 29899N961	348	EURODOLLAR FUTURES	1 02 Apr 2001	238,755 300	237,875 00	880 30	880 30	0 00	880 30
		250,000 00		238,755 30	237,875 00	880 30	880 30	0 00	880 30

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds						
WB1M 29899N961	439	EURODOLLAR FUTURES	27 08	Nov 2001	6,524,452 800	MAR02 Local	6,505,837 50	18,615 30		
		6,750,000 00			6,524,452 80	Base	6,505,837 50	18,615 30	0 00	18,615 30
WB1M 29899N961	439	EURODOLLAR FUTURES	CXL -27 08	Nov 2001	-6,524,452 800	MAR02 Local	-6,505,837 50	-18,615 30		
		-6,750,000 00			-6,524,452 80	Base	-6,505,837 50	-18,615 30	0 00	-18,615 30
WB1M 29899N961	443	EURODOLLAR FUTURES	2 08	Nov 2001	488,267 800	MAR02 Local	482,475 00	5,792 80		
		500,000 00			488,267 80	Base	482,475 00	5,792 80	0 00	5,792 80
WB1M 29899N961	443	EURODOLLAR FUTURES	CXL -2 08	Nov 2001	-488,267 800	MAR02 Local	-482,475 00	-5,792 80		
		-500,000 00			-488,267 80	Base	-482,475 00	-5,792 80	0 00	-5,792 80
WB1M 29899N961	445	EURODOLLAR FUTURES	2 08	Nov 2001	488,267 800	MAR02 Local	481,750 00	6,517 80		
		500 000 00			488,267 80	Base	481,750 00	6,517 80	0 00	6,517 80
WB1M 29899N961	446	EURODOLLAR FUTURES	27 08	Nov 2001	6,591,952 800	MAR02 Local	6,506,562 50	85,390 30		
		6,750,000 00			6,591,952 80	Base	6,506,562 50	85,390 30	0 00	85,390 30
WB1M 29899N961	537	EURODOLLAR FUTURES	1 00	Apr 2001	238,892 800	MAR02 Local	237,875 00	1,017 80		
		250,000 00			238,892 80	Base	237,875 00	1,017 80	0 00	1,017 80
WB1M 29899N961	573	EURODOLLAR FUTURES	1 00	Apr 2001	238,405 300	MAR02 Local	237,875 00	530 30		
		250,000 00			238,405 30	Base	237,875 00	530 30	0 00	530 30
WB1M 29899N961	585	EURODOLLAR FUTURES	1 08	Dec 2001	244,796 400	MAR02 Local	244,087 50	708 90		
		250,000 00			244,796 40	Base	244,087 50	708 90	0 00	708 90

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future G/Ls	Future G/Ls	Net Base Future G/Ls
Lot			Notional Pa	Stl Date				Base Curr G/Ls	
Ticker									
WB1M 29899N961	589	EURODOLLAR FUTURES	10 00 Nov 2001	2,441,714 000	MAR02	Local	2,412,375 00	29,339 00	29,339 00
			2,500,000 00	2,441,714 00	Base		2,412,375 00	0 00	
WB1M 29899N961	593	EURODOLLAR FUTURES	16 00 Nov 2001	3,906,542 400	MAR02	Local	3,856,425 00	50,117 40	50,117 40
			4 000 000 00	3,906,542 40	Base		3,856,425 00	0 00	
WB1M 29899N961	612	EURODOLLAR FUTURES	6 00 Dec 2001	1,468,628 400	MAR02	Local	1,464,525 00	4,103 40	4,103 40
			1,500,000 00	1,468,628 40	Base		1,464,525 00	0 00	
WB1M 29899N961	621	EURODOLLAR FUTURES	4 000 Jul 2001	959,771 200	MAR02	Local	952,500 00	7,271 20	7,271 20
			1,000 000 00	959,771 20	Base		952,500 00	0 00	
WB1M 29899N961	637	EURODOLLAR FUTURES	1 00 Dec 2001	244,921 400	MAR02	Local	243,625 00	1,296 40	1,296 40
			250,000 00	244,921 40	Base		243,625 00	0 00	
WB1M 29899N961	643	EURODOLLAR FUTURES	1 00 Aug 2001	240,842 800	MAR02	Local	238,787 50	2,055 30	2,055 30
			250,000 00	240,842 80	Base		238,787 50	0 00	
WB1M 29899N961	649	EURODOLLAR FUTURES	2 000 Jul 2001	480,235 600	MAR02	Local	476,250 00	3,985 60	3,985 60
			500,000 00	480,235 60	Base		476,250 00	0 00	
WB1M 29899N961	653	EURODOLLAR FUTURES	14 00 Dec 2001	3,422,249 600	MAR02	Local	3,411,625 00	10,624 60	10,624 60
			3,500,000 00	3,422,249 60	Base		3,411,625 00	0 00	
WB1M 29899N961	654	EURODOLLAR FUTURES	7 00 Dec 2001	1,710,767 600	MAR02	Local	1,705,950 00	4,817 60	4,817 60
			1,750,000 00	1,710,767 60	Base		1,705,950 00	0 00	

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Fund	Asset ID	Lot	Ticker	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot	Asset ID	Lot
WB1M	29899N961	655		EURODOLLAR FUTURES	5 06 Dec 2001	1,221,919 500	Local	MAR02				1,218,187 50				3,732 00				0 00				3,732 00	
					1,250,000 00	1,221,919 50	Base					1,218,187 50				3,732 00				0 00				3,732 00	
WB1M	29899N961	663		EURODOLLAR FUTURES	2 00 Nov 2001	488,692 800	Local	MAR02				482,637 50				6,055 30				0 00				6,055 30	
					500,000 00	488,692 80	Base					482,637 50				6,055 30				0 00				6,055 30	
WB1H	29899N961	664		EURODOLLAR FUTURES	72 03 Feb 2001	17,091,540 000	Local	MAR02				17,078,214 42				13,325 58				0 00				13,325 58	
					18,000,000 00	17,091,540 00	Base					17,078,214 42				13,325 58				0 00				13,325 58	
WB1M	29899N961	664		EURODOLLAR FUTURES	1 00 Nov 2001	244,408 900	Local	MAR02				241,575 00				2,833 90				0 00				2,833 90	
					250,000 00	244,408 90	Base					241,575 00				2,833 90				0 00				2,833 90	
WB1M	29899N961	665		EURODOLLAR FUTURES	6 00 Nov 2001	1,465,853 400	Local	MAR02				1,449,750 00				16,103 40				0 00				16,103 40	
					1,500,000 00	1,465,853 40	Base					1,449,750 00				16,103 40				0 00				16,103 40	
WB1M	29899N961	667		EURODOLLAR FUTURES	8 00 Nov 2001	1,955,071 200	Local	MAR02				1,940,225 00				14,846 20				0 00				14,846 20	
					2,000,000 00	1,955,071 20	Base					1,940,225 00				14,846 20				0 00				14,846 20	
WB1M	29899N961	671		EURODOLLAR FUTURES	3 05 Nov 2001	734,651 700	Local	MAR02				717,187 50				17,464 20				0 00				17,464 20	
					750,000 00	734,651 70	Base					717,187 50				17,464 20				0 00				17,464 20	
WB1M	29899N961	672		EURODOLLAR FUTURES	2 05 Nov 2001	489,792 800	Local	MAR02				477,125 00				12,667 80				0 00				12,667 80	
					500,000 00	489,792 80	Base					477,125 00				12,667 80				0 00				12,667 80	
WB1M	29899N961	673		EURODOLLAR FUTURES	2 06 Dec 2001	489,767 800	Local	MAR02				488,175 00				1,592 80				0 00				1,592 80	
					500,000 00	489,767 80	Base					488,175 00				1,592 80				0 00				1,592 80	

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional Pa	Notional	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Trd Dts of Orig Trds
Lot						Proceeds									
Ticker															
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
674		12 08 Dec 2001			2,938,756 800	2,938,756 800	Local	2,930,625 00		8,131 80	8,131 80		0 00	8,131 80	
		3,000,000 00			2,938,756 80		Base	2,930,625 00		8,131 80					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
717		5 08 Nov 2001			1,224,232 000	1,224,232 000	Local	1,192,037 50		32,194 50	32,194 50		0 00	32,194 50	
		1,250,000 00			1,224,232 00		Base	1,192,037 50		32,194 50					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
717		2 08 Dec 2001			490,042 800	490,042 800	Local	488,850 00		1,192 80	1,192 80		0 00	1,192 80	
		500,000 00			490,042 80		Base	488,850 00		1,192 80					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
724		4 08 Nov 2001			976,385 600	976,385 600	Local	972,187 50		4,198 10	4,198 10		0 00	4,198 10	
		1,000,000 00			976,385 60		Base	972,187 50		4,198 10					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
725		2 08 Nov 2001			488,142 800	488,142 800	Local	486,075 00		2,067 80	2,067 80		0 00	2,067 80	
		500,000 00			488,142 80		Base	486,075 00		2,067 80					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
738		8 08 Dec 2001			1,955,871 200	1,955,871 200	Local	1,949,100 00		6,771 20	6,771 20		0 00	6,771 20	
		2,000,000 00			1,955,871 20		Base	1,949,100 00		6,771 20					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
739		4 08 Dec 2001			977,985 600	977,985 600	Local	974,612 50		3,373 10	3,373 10		0 00	3,373 10	
		1,000,000 00			977,985 60		Base	974,612 50		3,373 10					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
740		43 08 Dec 2001			10,514,420 200	10,514,420 200	Local	10,490,437 50		23,982 70	23,982 70		0 00	23,982 70	
		10,750,000 00			10,514,420 20		Base	10,490,437 50		23,982 70					
WB1M	29899N961	EURODOLLAR FUTURES					MAR02								
762		23 08 Nov 2001			5,614,792 200	5,614,792 200	Local	5,589,987 50		24,804 70	24,804 70		0 00	24,804 70	
		5,750,000 00			5,614,792 20		Base	5,589,987 50		24,804 70					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional			
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Local	Base	Cost			
WB1M 29899N961 EURODOLLAR FUTURES												
777		6 07	Nov 2001		1,472,003 400	1,472,003 40	MAR02 Local		1,432,175 00			
		1,500,000 00			1,472,003 40		Base		1,432,175 00			
WB1Q 29899N961 EURODOLLAR FUTURES												
791		15 02	Feb 2001		3,558,442 500	3,558,442 50	MAR02 Local		3,555,728 59			
		3,750,000 00			3,558,442 50		Base		3,555,728 59			
WB1M 29899N961 EURODOLLAR FUTURES												
792		13 08	Nov 2001		3,174,553 200	3,174,553 20	MAR02 Local		3,164,550 00			
		3,250,000 00			3,174,553 20		Base		3,164,550 00			
WB1M 29899N961 EURODOLLAR FUTURES												
793		14 08	Nov 2001		3,418,924 600	3,418,924 60	MAR02 Local		3,409,400 00			
		3,500,000 00			3,418,924 60		Base		3,409,400 00			
WB1M 29899N961 EURODOLLAR FUTURES												
797		1 086	Jul 2001		240,092 800	240,092 80	MAR02 Local		238,125 00			
		250,000 00			240,092 80		Base		238 125 00			
29899N961 Total												
					184,749,251 18	184,749,251 18	Local		183,631,142 12			
							Base		183,631,142 12			
Trd Dts of Orig Trds												
Net Base Future Gn/Ls									Base Curr Gn/Ls	Future Gn/Ls	Close Ex Rate	

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							
	WB1M 29899N987	EURODOLLAR FUTURES								
	015	3 003 Jul 2001			718,890 900		716,850 00	2,040 90		
		750,000 00			718,890 90		716,850 00	2,040 90	0 00	2,040 90
	WB1M 29899N987	EURODOLLAR FUTURES								
	019	3 003 Jun 2001			718,703 400		715,687 50	3,015 90		
		750,000 00			718,703 40		715,687 50	3,015 90	0 00	3,015 90
	WB1M 29899N987	EURODOLLAR FUTURES								
	019	1 00 Aug 2001			241,180 300		240,162 50	1,017 80		
		250,000 00			241,180 30		240,162 50	1,017 80	0 00	1 017 80
	WB1M 29899N987	EURODOLLAR FUTURES								
	023	4 00 May 2001			956,050 000		954,550 00	1,500 00		
		1,000,000 00			956,050 00		954,550 00	1,500 00	0 00	1 500 00
	WB1M 29899N987	EURODOLLAR FUTURES								
	023	3 00 Aug 2001			723,503 400		720,387 50	3,115 90		
		750,000 00			723,503 40		720,387 50	3,115 90	0 00	3,115 90
	WB1Q 29899N987	EURODOLLAR FUTURES								
	024	21 00 Feb 2001			4,994,500 670		4,979,525 25	14,975 42		
		5,250,000 00			4,994,500 67		4,979,525 25	14,975 42	0 00	14,975 42
	WB1M 29899N987	EURODOLLAR FUTURES								
	024	4 00 May 2001			956,192 400		954,125 00	2,067 40		
		1,000,000 00			956,192 40		954,125 00	2,067 40	0 00	2,067 40
	WB1M 29899N987	EURODOLLAR FUTURES								
	027	4 00 Apr 2001			956,321 200		952,100 00	4,221 20		
		1,000,000 00			956,321 20		952,100 00	4,221 20	0 00	4,221 20
	WB1M 29899N987	EURODOLLAR FUTURES								
	028	4 00 Apr 2001			956,371 200		952,100 00	4,271 20		
		1 000,000 00			956,371 20		952,100 00	4,271 20	0 00	4 271 20

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Base Currency: USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds	Cost	Future Gn/Ls		
Ticker									
WB1M	29899N987	EURODOLLAR FUTURES							
031		1 087 Jul 2001	240,630 300		Local	239,225 00	1,405 30		
		250,000 00	240,630 30		Base	239,225 00	1,405 30	0 00	1 405 30
WB1M	29899N987	EURODOLLAR FUTURES							
033		8 087 Jul 2001	1,925,142 400		Local	1,914,850 00	10,292 40		
		2,000,000 00	1,925,142 40		Base	1,914,850 00	10,292 40	0 00	10,292 40
WB1M	29899N987	EURODOLLAR FUTURES							
033		6 007 Oct 2001	1,465,306 800		Local	1,442,662 50	22,644 30		
		1,500,000 00	1,465,306 80		Base	1,442,662 50	22,644 30	0 00	22,644 30
WB1M	29899N987	EURODOLLAR FUTURES							
034		22 087 Jul 2001	5,294,416 600		Local	5,270,037 50	24,379 10		
		5,500,000 00	5,294,416 60		Base	5,270,037 50	24,379 10	0 00	24 379 10
WB1M	29899N987	EURODOLLAR FUTURES							
039		5 08 Sep 2001	1,219,464 000		Local	1,199,750 00	19,714 00		
		1 250,000 00	1,219,464 00		Base	1,199,750 00	19,714 00	0 00	19,714 00
WB1M	29899N987	EURODOLLAR FUTURES							
072		1 008 Oct 2001	244,305 300		Local	240,450 00	3,855 30		
		250,000 00	244,305 30		Base	240,450 00	3,855 30	0 00	3,855 30
WB1M	29899N987	EURODOLLAR FUTURES							
073		4 008 Oct 2001	977,171 200		Local	961,800 00	15,371 20		
		1,000,000 00	977,171 20		Base	961,800 00	15,371 20	0 00	15,371 20
WB1M	29899N987	EURODOLLAR FUTURES							
076		5 08 Aug 2001	1,205,901 500		Local	1,200,312 50	5,589 00		
		1,250,000 00	1,205,901 50		Base	1,200,312 50	5,589 00	0 00	5 589 00
WB1M	29899N987	EURODOLLAR FUTURES							
077		9 08 Aug 2001	2,170,510 200		Local	2,161,875 00	8,635 20		
		2,250,000 00	2,170,510 20		Base	2,161,875 00	8,635 20	0 00	8,635 20

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Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Security Description		Close Ex. Rate	Trd Dts of Orig Trds	
Lot	Notional Pa	Stl Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Ticker							Future Gn/Ls		
WB1M 29899N987	EURODOLLAR FUTURES								
084	6 000 Apr 2001	1,433,806 800	Local		1,428,150 00		5,656 80		
	1,500,000 00	1,433,806 80	Base		1,428,150 00		5,656 80	0 00	5,656 80
WB1M 29899N987	EURODOLLAR FUTURES								
093	2 000 May 2001	477,760 600	Local		477,100 00		660 60		
	500,000 00	477,760 60	Base		477,100 00		660 60	0 00	660 60
WB1M 29899N987	EURODOLLAR FUTURES								
109	5 000 Sep 2001	1,219,401 500	Local		1,199,750 00		19,651 50		
	1,250 000 00	1,219,401 50	Base		1,199,750 00		19,651 50	0 00	19,651 50
WB1M 29899N987	EURODOLLAR FUTURES								
113	6 000 Apr 2001	1,434,706 800	Local		1,428,200 00		6,506 80		
	1,500,000 00	1,434,706 80	Base		1,428 200 00		6,506 80	0 00	6,506 80
WB1M 29899N987	EURODOLLAR FUTURES								
114	3 000 Apr 2001	717,315 900	Local		714,150 00		3,165 90		
	750,000 00	717,315 90	Base		714,150 00		3,165 90	0 00	3,165 90
WB1M 29899N987	EURODOLLAR FUTURES								
123	2 000 Aug 2001	482,610 600	Local		480,462 50		2,148 10		
	500,000 00	482,610 60	Base		480,462 50		2,148 10	0 00	2,148 10
WB1M 29899N987	EURODOLLAR FUTURES								
124	6 000 Oct 2001	1,466,356 800	Local		1,443,000 00		23,356 80		
	1,500,000 00	1,466,356 80	Base		1,443,000 00		23,356 80	0 00	23,356 80
WB1M 29899N987	EURODOLLAR FUTURES								
126	1 000 Aug 2001	241,317 800	Local		240,250 00		1,067 80		
	250,000 00	241,317 80	Base		240,250 00		1,067 80	0 00	1,067 80
WB1M 29899N987	EURODOLLAR FUTURES								
155	2 000 Sep 2001	487,960 600	Local		479,900 00		8,060 60		
	500,000 00	487,960 60	Base		479,900 00		8,060 60	0 00	8,060 60

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot	Ticker	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Future Gnl/Ls	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
WB1M	29899N987	EURODOLLAR FUTURES	2 00	Sep 2001	487,985 600	487,985 60	DEC01 Local	479,900 00	479,900 00	8,085 60	8,085 60	0 00	8,085 60
WB1M	29899N987	EURODOLLAR FUTURES	4 00	Apr 2001	956,371 200	956,371 20	DEC01 Local	952,725 00	952,725 00	3,646 20	3,646 20	0 00	3,646 20
WB1M	29899N987	EURODOLLAR FUTURES	5 00	Oct 2001	1,221,714 000	1,221,714 00	DEC01 Local	1,202,475 00	1,202,475 00	19,239 00	19,239 00	0 00	19 239 00
WB1M	29899N987	EURODOLLAR FUTURES	4 00	May 2001	955,771 200	955,771 20	DEC01 Local	954,200 00	954,200 00	1,571 20	1,571 20	0 00	1 571 20
WB1M	29899N987	EURODOLLAR FUTURES	1 00	Mar 2001	238,042 800	238,042 80	DEC01 Local	237,137 50	237,137 50	905 30	905 30	0 00	905 30
WB1M	29899N987	EURODOLLAR FUTURES	1 00	Aug 2001	241,467 800	241,467 80	DEC01 Local	240,250 00	240,250 00	1,217 80	1,217 80	0 00	1,217 80
WB1M	29899N987	EURODOLLAR FUTURES	2 00	Apr 2001	477,985 600	477,985 60	DEC01 Local	476,625 00	476,625 00	1,360 60	1,360 60	0 00	1,360 60
WB1M	29899N987	EURODOLLAR FUTURES	2 00	Apr 2001	478,010 600	478,010 60	DEC01 Local	476,650 00	476,650 00	1,360 60	1,360 60	0 00	1,360 60
WB1M	29899N987	EURODOLLAR FUTURES	5 00	Oct 2001	1,221,714 000	1,221,714 00	DEC01 Local	1,202 600 00	1,202 600 00	19 114 00	19,114 00	0 00	19,114 00

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	Net Base Future Gn/Ls
Lot											
Ticker	Notional Pa	Stl Date									
WB1M 29899N987	EURODOLLAR FUTURES										
214	6 001 Oct 2001	1,463,250 000	Local		1,440,137 50				23,112 50		
	1,500,000 00	1,463,250 00	Base		1,440,137 50				23,112 50	0 00	23,112 50
WB1M 29899N987	EURODOLLAR FUTURES										
246	3 00 May 2001	717,316 100	Local		715,650 00				1,666 10		
	750,000 00	717,316 10	Base		715,650 00				1,666 10	0 00	1,666 10
WB1M 29899N987	EURODOLLAR FUTURES										
254	5 00 Oct 2001	1,222,151 500	Local		1,203,500 00				18,651 50		
	1,250,000 00	1,222,151 50	Base		1,203,500 00				18,651 50	0 00	18,651 50
WB1M 29899N987	EURODOLLAR FUTURES										
261	6 00 Oct 2001	1,463,506 800	Local		1,441,325 00				22,181 80		
	1,500,000 00	1,463,506 80	Base		1,441,325 00				22,181 80	0 00	22,181 80
WB1M 29899N987	EURODOLLAR FUTURES										
269	2 00 Apr 2001	477,735 600	Local		476,650 00				1,085 60		
	500,000 00	477,735 60	Base		476,650 00				1,085 60	0 00	1,085 60
WB1M 29899N987	EURODOLLAR FUTURES										
275	1 00 Apr 2001	238,605 300	Local		238,325 00				280 30		
	250,000 00	238,605 30	Base		238,325 00				280 30	0 00	280 30
WB1M 29899N987	EURODOLLAR FUTURES										
278	3 00 Mar 2001	715,291 100	Local		711,475 00				3,816 10		
	750,000 00	715,291 10	Base		711,475 00				3,816 10	0 00	3,816 10
WB1M 29899N987	EURODOLLAR FUTURES										
287	1 00 May 2001	239,205 300	Local		238,550 00				655 30		
	250,000 00	239,205 30	Base		238,550 00				655 30	0 00	655 30
WB1M 29899N987	EURODOLLAR FUTURES										
288	12 00 Sep 2001	2,897,313 600	Local		2,883,700 00				13,613 60		
	3,000,000 00	2,897,313 60	Base		2,883,700 00				13,613 60	0 00	13,613 60

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future G/Ls	Base Curr G/Ls	Net Base Future G/Ls
Lot	Ticker	National Pa	Stl Date		Cost				
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
298	6 03 Oct 2001	1,467,706 800		Local	1,444,450 00	23,256 80			
	1,500,000 00	1,467,706 80		Base	1,444,450 00	23,256 80	0 00		23,256 80
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
298	2 03 Mar 2001	477,235 600		Local	474,425 00	2 810 60			
	500,000 00	477,235 60		Base	474,425 00	2,810 60	0 00		2,810 60
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
310	3 03 Oct 2001	732,578 400		Local	720,937 50	11,640 90			
	750,000 00	732,578 40		Base	720,937 50	11,640 90	0 00		11,640 90
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
314	9 03 Oct 2001	2,197,847 700		Local	2,162,512 50	35,335 20			
	2,250,000 00	2,197,847 70		Base	2,162,512 50	35,335 20	0 00		35,335 20
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
326	1 08 Aug 2001	240,780 300		Local	239,600 00	1,180 30			
	250,000 00	240,780 30		Base	239,600 00	1,180 30	0 00		1,180 30
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
337	6 03 Oct 2001	1,467,631 800		Local	1,444,512 50	23,119 30			
	1,500,000 00	1,467,631 80		Base	1,444,512 50	23,119 30	0 00		23,119 30
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
340	4 08 Sep 2001	964,521 200		Local	961,000 00	3,521 20			
	1,000,000 00	964,521 20		Base	961,000 00	3,521 20	0 00		3,521 20
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
342	1 08 May 2001	239,067 800		Local	238,550 00	517 80			
	250,000 00	239,067 80		Base	238,550 00	517 80	0 00		517 80
WB1M 29899N987	EURODOLLAR FUTURES			DEC01					
347	3 02 Apr 2001	716,753 400		Local	711,687 50	5,065 90			
	750,000 00	716,753 40		Base	711,687 50	5,065 90	0 00		5,065 90

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1M 29899N987	348	EURODOLLAR FUTURES	3 00	May 2001	716,303 400		714,975 00	1,328 40			
		750,000 00			716,303 40		714,975 00	1,328 40	0 00		1,328 40
WB1M 29899N987	349	EURODOLLAR FUTURES	8 00	Oct 2001	1,954,242 400		1,922,537 50	31,704 90			
		2,000,000 00			1,954,242 40		1,922,537 50	31,704 90	0 00		31,704 90
WB1M 29899N987	361	EURODOLLAR FUTURES	4 00	Aug 2001	963,150 000		958,775 00	4,375 00			
		1,000,000 00			963,150 00		958,775 00	4,375 00	0 00		4,375 00
WB1M 29899N987	390	EURODOLLAR FUTURES	5 00	Apr 2001	1,193,839 000		1,184,862 50	8,976 50			
		1,250,000 00			1,193,839 00		1,184,862 50	8,976 50	0 00		8,976 50
WB1M 29899N987	393	EURODOLLAR FUTURES	6 00	Oct 2001	1,467,931 800		1,444,425 00	23,506 80			
		1,500,000 00			1,467,931 80		1,444,425 00	23,506 80	0 00		23,506 80
WB1M 29899N987	402	EURODOLLAR FUTURES	4 00	May 2001	955,321 200		953,387 50	1,933 70			
		1,000,000 00			955,321 20		953,387 50	1,933 70	0 00		1,933 70
WB1M 29899N987	402	EURODOLLAR FUTURES	4 00	Aug 2001	963,221 200		958,900 00	4,321 20			
		1,000,000 00			963,221 20		958,900 00	4,321 20	0 00		4,321 20
WB1M 29899N987	402	EURODOLLAR FUTURES	3 00	Sep 2001	723,915 900		720,225 00	3,690 90			
		750,000 00			723,915 90		720,225 00	3,690 90	0 00		3,690 90
WB1M 29899N987	403	EURODOLLAR FUTURES	3 00	Sep 2001	723,990 900		719,175 00	4,815 90			
		750,000 00			723,990 90		719,175 00	4,815 90	0 00		4,815 90

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 29899N987		EURODOLLAR FUTURES									
348		3 00 May 2001			716,303 400		714,975 00	1,328 40	1,328 40		
		750,000 00			716,303 40		714,975 00			0 00	1,328 40
WB1M 29899N987		EURODOLLAR FUTURES									
349		8 00 Oct 2001			1,954,242 400		1,922,537 50	31,704 90	31,704 90		
		2,000,000 00			1,954,242 40		1,922,537 50			0 00	31,704 90
WB1M 29899N987		EURODOLLAR FUTURES									
361		4 00 Aug 2001			963,150 000		958,775 00	4,375 00	4,375 00		
		1 000 000 00			963,150 00		958,775 00			0 00	4,375 00
WB1M 29899N987		EURODOLLAR FUTURES									
390		5 00 Apr 2001			1,193,839 000		1,184,862 50	8,976 50	8,976 50		
		1,250,000 00			1,193,839 00		1,184,862 50			0 00	8,976 50
WB1M 29899N987		EURODOLLAR FUTURES									
393		6 00 Oct 2001			1,467,931 800		1,444,425 00	23,506 80	23,506 80		
		1,500,000 00			1,467,931 80		1,444,425 00			0 00	23,506 80
WB1M 29899N987		EURODOLLAR FUTURES									
402		4 00 May 2001			955,321 200		953,387 50	1,933 70	1,933 70		
		1,000 000 00			955,321 20		953,387 50			0 00	1,933 70
WB1M 29899N987		EURODOLLAR FUTURES									
402		4 00 Aug 2001			963,221 200		958,900 00	4,321 20	4,321 20		
		1,000,000 00			963,221 20		958,900 00			0 00	4,321 20
WB1M 29899N987		EURODOLLAR FUTURES									
402		3 00 Sep 2001			723,915 900		720,225 00	3,690 90	3,690 90		
		750,000 00			723,915 90		720,225 00			0 00	3,690 90
WB1M 29899N987		EURODOLLAR FUTURES									
403		3 00 Sep 2001			723,990 900		719,175 00	4,815 90	4,815 90		
		750,000 00			723,990 90		719,175 00			0 00	4,815 90

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	SI Date								
WB1M 29899N987	EURODOLLAR FUTURES	3 005 Oct 2001	732,990 900	732,990 900	732,990 900	Local	720,975 00	12,015 90	12,015 90	0 00	12,015 90
423		750,000 00		732,990 90		Base	720,975 00	12,015 90			
WB1M 29899N987	EURODOLLAR FUTURES	3 005 Oct 2001	733,028 400	733,028 400	733,028 400	Local	720,975 00	12,053 40	12,053 40	0 00	12,053 40
424		750,000 00		733,028 40		Base	720,975 00	12,053 40			
WB1M 29899N987	EURODOLLAR FUTURES	3 007 Sep 2001	725,228 400	725,228 400	725,228 400	Local	719,012 50	6,215 90	6,215 90	0 00	6,215 90
432		750,000 00		725,228 40		Base	719,012 50	6,215 90			
WB1M 29899N987	EURODOLLAR FUTURES	9 003 Jul 2001	2,161,285 200	2,161,285 200	2,161,285 200	Local	2,154,100 00	7,185 20	7,185 20	0 00	7,185 20
445		2,250,000 00		2,161,285 20		Base	2,154,100 00	7,185 20			
WB1M 29899N987	EURODOLLAR FUTURES	1 002 Jun 2001	240,205 300	240,205 300	240,205 300	Local	238,450 00	1,755 30	1,755 30	0 00	1,755 30
455		250,000 00		240,205 30		Base	238,450 00	1,755 30			
WB1M 29899N987	EURODOLLAR FUTURES	6 000 Oct 2001	1,469,078 400	1,469,078 400	1,469,078 400	Local	1,445,987 50	23,090 90	23,090 90	0 00	23,090 90
456		1,500,000 00		1,469,078 40		Base	1,445,987 50	23,090 90			
WB1M 29899N987	EURODOLLAR FUTURES	4 00 Aug 2001	964,471 200	964,471 200	964,471 200	Local	958,900 00	5,571 20	5,571 20	0 00	5,571 20
461		1,000,000 00		964,471 20		Base	958,900 00	5,571 20			
WB1M 29899N987	EURODOLLAR FUTURES	2 00 Sep 2001	483,735 600	483,735 600	483,735 600	Local	479,350 00	4,385 60	4,385 60	0 00	4,385 60
470		500,000 00		483,735 60		Base	479,350 00	4,385 60			
WB1M 29899N987	EURODOLLAR FUTURES	1 006 Jul 2001	240,155 300	240,155 300	240,155 300	Local	239,050 00	1,105 30	1,105 30	0 00	1,105 30
489		250,000 00		240,155 30		Base	239,050 00	1,105 30			

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional		Cost		Close Ex. Rate		Base Curr Gn/Ls		Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Notional		Cost		Future Gn/Ls		Base Curr Gn/Ls		Not Base Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date												
WB1M 29899N987	EURODOLLAR FUTURES	2 000 Apr 2001	478,260 600	DEC01	Local	473,762 50	473,762 50	4,498 10	4,498 10	0 00	4,498 10	0 00	0 00	4,498 10	
490		500,000 00	478,260 60	Base											
WB1M 29899N987	EURODOLLAR FUTURES	3 000 Apr 2001	717,428 400	DEC01	Local	713,675 00	713,675 00	3,753 40	3,753 40	0 00	3,753 40	0 00	0 00	3,753 40	
491		750,000 00	717,428 40	Base											
WB1M 29899N987	EURODOLLAR FUTURES	2 000 Aug 2001	482,206 800	DEC01	Local	479,450 00	479,450 00	2,756 80	2,756 80	0 00	2,756 80	0 00	0 00	2,756 80	
495		500 000 00	482,206 80	Base											
WB1M 29899N987	EURODOLLAR FUTURES	4 000 Aug 2001	964,550 000	DEC01	Local	958,600 00	958,600 00	5,950 00	5,950 00	0 00	5,950 00	0 00	0 00	5,950 00	
496		1,000 000 00	964,550 00	Base											
WB1M 29899N987	EURODOLLAR FUTURES	11 000 Oct 2001	2,687,083 300	DEC01	Local	2,642,862 50	2,642,862 50	44,220 80	44,220 80	0 00	44,220 80	0 00	0 00	44,220 80	
501		2 750,000 00	2,687,083 30	Base											
WB1M 29899N987	EURODOLLAR FUTURES	5 000 May 2001	1,196,401 500	DEC01	Local	1,192,912 50	1,192,912 50	3 489 00	3 489 00	0 00	3 489 00	0 00	0 00	3 489 00	
504		1,250,000 00	1,196,401 50	Base											
WB1M 29899N987	EURODOLLAR FUTURES	1 000 Apr 2001	239,142 800	DEC01	Local	237,762 50	237,762 50	1,380 30	1,380 30	0 00	1,380 30	0 00	0 00	1,380 30	
508		250,000 00	239,142 80	Base											
WB1M 29899N987	EURODOLLAR FUTURES	6 000 Oct 2001	1,468,628 400	DEC01	Local	1,448,850 00	1,448,850 00	19,778 40	19,778 40	0 00	19,778 40	0 00	0 00	19,778 40	
512		1,500,000 00	1,468,628 40	Base											
WB1M 29899N987	EURODOLLAR FUTURES	3 000 Sep 2001	729,840 900	DEC01	Local	719,337 50	719,337 50	10,503 40	10,503 40	0 00	10,503 40	0 00	0 00	10,503 40	
516		750,000 00	729,840 90	Base											

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Fund	Asset ID	Lot	Asset ID	Notional Pa	Notional	Trd Date	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Ticker															
WB1M	29899N987	517	EURODOLLAR FUTURES	5 00 Sep 2001	1,216,339 000	1,216,339 000	1,216,339 000	DEC01	Local	1,199,812 50	16,526 50	16,526 50	0 00	16,526 50	
				1 250,000 00	1,216,339 00			Base		1,199,812 50					
WB1M	29899N987	518	EURODOLLAR FUTURES	4 00 Sep 2001	973,021 200	973,021 200	973,021 200	DEC01	Local	959,850 00	13,171 20	13,171 20	0 00	13,171 20	
				1,000,000 00	973,021 20			Base		959,850 00					
WB1M	29899N987	527	EURODOLLAR FUTURES	1 00 Aug 2001	241,015 900	241,015 900	241,015 900	DEC01	Local	239,650 00	1,365 90	1,365 90	0 00	1,365 90	
				250,000 00	241,015 90			Base		239,650 00					
WB1M	29899N987	528	EURODOLLAR FUTURES	2 00 Aug 2001	482,100 000	482,100 000	482,100 000	DEC01	Local	479,275 00	2,825 00	2,825 00	0 00	2,825 00	
				500,000 00	482,100 00			Base		479,275 00					
WB1M	29899N987	534	EURODOLLAR FUTURES	5 00 May 2001	1,196,589 000	1,196,589 000	1,196,589 000	DEC01	Local	1,193,187 50	3,401 50	3,401 50	0 00	3,401 50	
				1,250,000 00	1,196,589 00			Base		1,193,187 50					
WB1M	29899N987	535	EURODOLLAR FUTURES	6 00 May 2001	1,440,031 800	1,440,031 800	1,440,031 800	DEC01	Local	1,431,662 50	8,369 30	8,369 30	0 00	8,369 30	
				1,500,000 00	1,440,031 80			Base		1,431,662 50					
WB1M	29899N987	535	EURODOLLAR FUTURES	-5 00 May 2001	-1,440,031 800	-1,440,031 800	-1,440,031 800	DEC01	Local	-1,431,662 50	-8,369 30	-8,369 30	0 00	-8,369 30	
				-1,500,000 00	-1,440,031 80			Base		-1,431,662 50					
WB1M	29899N987	536	EURODOLLAR FUTURES	11 00 May 2001	2,639,920 800	2,639,920 800	2,639,920 800	DEC01	Local	2,624,050 00	15,870 80	15,870 80	0 00	15,870 80	
				2,750,000 00	2,639,920 80			Base		2,624,050 00					
WB1M	29899N987	536	EURODOLLAR FUTURES	1 00 Apr 2001	239,055 300	239,055 300	239,055 300	DEC01	Local	237,750 00	1,305 30	1,305 30	0 00	1,305 30	
				250,000 00	239,055 30			Base		237,750 00					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds							Net Base Future Gn/Ls
Lot													
Ticker		Notional Pa	Stl Date										
WB1M 29899N987	EURODOLLAR FUTURES												
536	CXL	-11 00 May 2001	-2,639,920 800		Local		-2,624,050 00		-15,870 80				
		-2,750,000 00	-2,639,920 80		Base		-2,624,050 00		-15,870 80	0 00			-15,870 80
WB1M 29899N987	EURODOLLAR FUTURES												
537	8 00 May 2001	1,919,842 400			Local		1,908,237 50		11,604 90				
	2,000,000 00	1,919,842 40			Base		1,908,237 50		11,604 90	0 00			11,604 90
WB1M 29899N987	EURODOLLAR FUTURES												
537	CXL	-8 00 May 2001	-1,919,842 400		Local		-1,908,237 50		-11,604 90				
	-2,000,000 00	-1,919,842 40			Base		-1,908,237 50		-11,604 90	0 00			-11,604 90
WB1M 29899N987	EURODOLLAR FUTURES												
558	1 00 Nov 2001	244,708 900			Local		241,475 00		3,233 90				
	250,000 00	244,708 90			Base		241,475 00		3,233 90	0 00			3,233 90
WB1M 29899N987	EURODOLLAR FUTURES												
563	3 00 Oct 2001	732,765 900			Local		720,637 50		12,128 40				
	750,000 00	732,765 90			Base		720,637 50		12,128 40	0 00			12,128 40
WB1M 29899N987	EURODOLLAR FUTURES												
564	2 00 Oct 2001	488,535 600			Local		480,425 00		8,110 60				
	500,000 00	488,535 60			Base		480,425 00		8,110 60	0 00			8,110 60
WB1M 29899N987	EURODOLLAR FUTURES												
567	3 00 Aug 2001	722,828 400			Local		719,187 50		3,640 90				
	750,000 00	722,828 40			Base		719,187 50		3,640 90	0 00			3,640 90
WB1M 29899N987	EURODOLLAR FUTURES												
574	3 00 Apr 2001	715,890 900			Local		713,800 00		2,090 90				
	750,000 00	715,890 90			Base		713,800 00		2,090 90	0 00			2,090 90
WB1M 29899N987	EURODOLLAR FUTURES												
575	4 00 Sep 2001	973,371 200			Local		959,850 00		13,521 20				
	1,000,000 00	973,371 20			Base		959,850 00		13,521 20	0 00			13,521 20

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Cost	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds				Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 29899N987	606	EURODOLLAR FUTURES	6 08 Aug 2001	1,446,031 800	DEC01 Local	1,439,475 00	6,556 80		
		1,500,000 00		1,446,031 80	Base	1,439,475 00	6,556 80	0 00	6,556 80
WB1M 29899N987	627	EURODOLLAR FUTURES	5 09 Sep 2001	1,218,214 000	DEC01 Local	1,199,800 00	18,414 00		
		1,250,000 00		1,218,214 00	Base	1,199,800 00	18,414 00	0 00	18,414 00
WB1M 29899N987	637	EURODOLLAR FUTURES	1 02 Apr 2001	238,717 800	DEC01 Local	238,025 00	692 80		
		250,000 00		238,717 80	Base	238,025 00	692 80	0 00	692 80
WB1M 29899N987	638	EURODOLLAR FUTURES	1 02 Apr 2001	238,730 300	DEC01 Local	238,025 00	705 30		
		250,000 00		238,730 30	Base	238,025 00	705 30	0 00	705 30
WB1M 29899N987	641	EURODOLLAR FUTURES	4 08 Aug 2001	964,592 400	DEC01 Local	959,825 00	4,767 40		
		1,000,000 00		964,592 40	Base	959,825 00	4,767 40	0 00	4,767 40
WB1M 29899N987	642	EURODOLLAR FUTURES	4 08 Aug 2001	964,600 000	DEC01 Local	960,000 00	4,600 00		
		1,000,000 00		964,600 00	Base	960,000 00	4,600 00	0 00	4,600 00
WB1M 29899N987	643	EURODOLLAR FUTURES	5 03 Oct 2001	1,220,526 500	DEC01 Local	1,201,062 50	19,464 00		
		1,250,000 00		1,220,526 50	Base	1,201,062 50	19,464 00	0 00	19,464 00
WB1M 29899N987	648	EURODOLLAR FUTURES	4 08 Jul 2001	962,321 200	DEC01 Local	956,125 00	6,196 20		
		1,000,000 00		962,321 20	Base	956,125 00	6,196 20	0 00	6,196 20
WB1M 29899N987	651	EURODOLLAR FUTURES	1 03 Apr 2001	238,505 300	DEC01 Local	238,025 00	480 30		
		250,000 00		238,505 30	Base	238,025 00	480 30	0 00	480 30

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						
WB1M 29899N987	EURODOLLAR FUTURES	2 00	Apr 2001	476,985 600	476,985 60	935 60	935 60	0 00	935 60
652		500,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	4 00	Sep 2001	974,771 200	974,771 20	14,971 20	14,971 20	0 00	14,971 20
677		1,000,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	5 00	Oct 2001	1,220,714 000	1,220,714 00	19,651 50	19,651 50	0 00	19,651 50
686		1,250,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	3 00	Aug 2001	723,503 400	723,503 40	3,478 40	3,478 40	0 00	3,478 40
687		750,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	1 00	Jul 2001	240,467 800	240,467 80	1,492 80	1,492 80	0 00	1,492 80
692		250,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	1 00	Apr 2001	238,242 600	238,242 60	217 60	217 60	0 00	217 60
708		250,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	2 00	Sep 2001	487,835 600	487,835 60	7,935 60	7,935 60	0 00	7,935 60
710		500,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	1 00	Aug 2001	241,117 800	241,117 80	1,092 80	1,092 80	0 00	1,092 80
724		250,000 00							
WB1M 29899N987	EURODOLLAR FUTURES	2 00	Aug 2001	482,217 800	482,217 80	2,167 80	2,167 80	0 00	2,167 80
729		500,000 00							

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex. Rate	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date	Proceeds								
WB1M 29899N987	744	EURODOLLAR FUTURES	6 05 Oct 2001	1,465,306 800	1,441,550 00	DEC01 Local	1,441,550 00	23,756 80	23,756 80			
		1,500,000 00	1 465,306 80	Base	1,441,550 00	23,756 80	0 00	23 756 80				
WB1M 29899N987	754	EURODOLLAR FUTURES	19 002 Jul 2001	4,552,400 000	4,530,025 00	DEC01 Local	4,530,025 00	22,375 00	22,375 00			
		4,750,000 00	4,552,400 00	Base	4,530,025 00	22,375 00	0 00	22,375 00				
WB1M 29899N987	755	EURODOLLAR FUTURES	13 002 Jul 2001	3,114,962 500	3,105,075 00	DEC01 Local	3,105,075 00	9,887 50	9,887 50			
		3,250,000 00	3,114,962 50	Base	3,105,075 00	9,887 50	0 00	9,887 50				
WB1M 29899N987	756	EURODOLLAR FUTURES	4 002 Jul 2001	958,500 000	954,775 00	DEC01 Local	954,775 00	3,725 00	3,725 00			
		1,000,000 00	958,500 00	Base	954,775 00	3,725 00	0 00	3,725 00				
WB1M 29899N987	759	EURODOLLAR FUTURES	4 02 Aug 2001	964,821 200	960,100 00	DEC01 Local	960,100 00	4 721 20	4,721 20			
		1,000 000 00	964 821 20	Base	960,100 00	4,721 20	0 00	4,721 20				
WB1M 29899N987	760	EURODOLLAR FUTURES	1 02 Aug 2001	241,217 800	240,025 00	DEC01 Local	240,025 00	1,192 80	1,192 80			
		250,000 00	241,217 80	Base	240,025 00	1,192 80	0 00	1,192 80				
WB1M 29899N987	760	EURODOLLAR FUTURES	1 03 Sep 2001	243,742 800	239,950 00	DEC01 Local	239,950 00	3,792 80	3,792 80			
		250,000 00	243,742 80	Base	239,950 00	3,792 80	0 00	3,792 80				
WB1M 29899N987	761	EURODOLLAR FUTURES	1 03 Sep 2001	243,767 800	239,950 00	DEC01 Local	239,950 00	3,817 80	3,817 80			
		250,000 00	243,767 80	Base	239,950 00	3,817 80	0 00	3,817 80				
WB1M 29899N987	772	EURODOLLAR FUTURES	1 03 Apr 2001	237,992 800	238,025 00	DEC01 Local	238,025 00	-32 20	-32 20			
		250,000 00	237,992 80	Base	238,025 00	-32 20	0 00	-32 20				

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date						Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1M	29899N987	EURODOLLAR FUTURES					DEC01				
781		5 05 Oct 2001	1,221,401 500		1,221,401 500		Local	1,202,300 00		19,101 50	
		1,250,000 00			1,221,401 50		Base	1,202,300 00		19,101 50	19,101 50
WB1M	29899N987	EURODOLLAR FUTURES					DEC01				
793		3 03 Aug 2001	723,744 300		723,744 300		Local	720,487 50		3,256 80	
		750,000 00			723,744 30		Base	720,487 50		3,256 80	3,256 80
WB1M	29899N987	EURODOLLAR FUTURES					DEC01				
794		3 03 Aug 2001	723,825 000		723,825 000		Local	720,487 50		3,337 50	
		750,000 00			723,825 00		Base	720,487 50		3,337 50	3,337 50
WB1M	29899N987	EURODOLLAR FUTURES					DEC01				
798		1 06 May 2001	239,342 800		239,342 800		Local	238,637 50		705 30	
		250,000 00			239,342 80		Base	238,637 50		705 30	705 30
29899N987 Total											
			126,446,732 61		126,446,732 61		Local	125,416,398 00		1,030,334 61	
							Base	125,416,398 00		1,030,334 61	1,030,334 61

WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
016		2 003 Jul 2001	480,960 600		480,960 600		Local	480,075 00			885 60	
		500,000 00			480,960 60		Base	480,075 00			885 60	885 60
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
017		5 003 Jul 2001	1,202,464 000		1,202,464 000		Local	1,200,837 50			1,626 50	
		1,250,000 00			1,202,464 00		Base	1,200,837 50			1,626 50	1,626 50
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
018		11 06 May 2001	2,639,175 000		2,639,175 000		Local	2,630,450 00			8,725 00	
		2,750,000 00			2,639,175 00		Base	2,630,450 00			8,725 00	8,725 00
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
019		12 06 May 2001	2,878,500 000		2,878,500 000		Local	2,868,300 00			10,200 00	
		3,000,000 00			2,878,500 00		Base	2,868,300 00			10,200 00	10,200 00

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description			Close Ex Rate
Lot			Notional Pa	Std Date			Notional	Cost	Future Gn/Ls	
Ticker									Future Gn/Ls	Net Base Future Gn/Ls
WB1M	29899N995	EURODOLLAR FUTURES	8 00 Jun 2001		1,922,642 400		SEP01			
020							Local	1,913,975 00	8,667 40	
		2,000,000 00			1,922,642 40		Base	1,913,975 00	8,667 40	0 00
										8 667 40
WB1M	29899N995	EURODOLLAR FUTURES	7 00 May 2001		1,679,562 500		SEP01			
020							Local	1,672,475 00	7,087 50	
		1,750 000 00			1,679,562 50		Base	1,672,475 00	7,087 50	0 00
										7 087 50
WB1M	29899N995	EURODOLLAR FUTURES	3 00 May 2001		719,850 000		SEP01			
021							Local	716,737 50	3,112 50	
		750,000 00			719,850 00		Base	716,737 50	3,112 50	0 00
										3,112 50
WB1M	29899N995	EURODOLLAR FUTURES	3 00 May 2001		719,628 300		SEP01			
022							Local	716,737 50	2,890 80	
		750,000 00			719,628 30		Base	716,737 50	2,890 80	0 00
										2,890 80
WB1M	29899N995	EURODOLLAR FUTURES	10 00 Apr 2001		2,395 928 000		SEP01			
025							Local	2,376 725 00	19,203 00	
		2,500,000 00			2,395,928 00		Base	2,376,725 00	19,203 00	0 00
										19 203 00
WB1M	29899N995	EURODOLLAR FUTURES	10 00 Apr 2001		2,396,053 000		SEP01			
026							Local	2,372,900 00	23,153 00	
		2 500,000 00			2,396,053 00		Base	2,372,900 00	23,153 00	0 00
										23,153 00
WB1M	29899N995	EURODOLLAR FUTURES	6 087 Jul 2001		1,446,331 800		SEP01			
040							Local	1,444,100 00	2,231 80	
		1,500,000 00			1,446,331 80		Base	1,444,100 00	2,231 80	0 00
										2,231 80
WB1M	29899N995	EURODOLLAR FUTURES	4 080 Jul 2001		964,121 200		SEP01			
069							Local	962,650 00	1,471 20	
		1,000,000 00			964,121 20		Base	962,650 00	1,471 20	0 00
										1,471 20
WB1M	29899N995	EURODOLLAR FUTURES	18 00 Apr 2001		4,312,220 400		SEP01			
083							Local	4,281,225 00	30,995 40	
		4,500,000 00			4,312 220 40		Base	4,281,225 00	30,995 40	0 00
										30 995 40

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	
Lot												
Ticker			Notional Pa	Std Date							Future Gn/Ls	
											Base Curr Gn/Ls	
											Net Base Future Gn/Ls	
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
094		2 08 May 2001			479,585 600		Local	477,787 50		1,798 10		
		500,000 00			479,585 60		Base	477,787 50		1,798 10	0 00	
												1,798 10
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
095		3 08 May 2001			719,416 100		Local	716,625 00		2,791 10		
		750,000 00			719,416 10		Base	716,625 00		2,791 10	0 00	
												2,791 10
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
106		4 09 Jul 2001			964,271 200		Local	962,950 00		1,321 20		
		1,000,000 00			964,271 20		Base	962,950 00		1,321 20	0 00	
												1,321 20
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
115		18 08 Apr 2001			4,316,045 400		Local	4,291,000 00		25,045 40		
		4,500 000 00			4,316,045 40		Base	4,291,000 00		25,045 40	0 00	
												25,045 40
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
118		3 005 Jul 2001			721,515 900		Local	720,575 00		940 90		
		750,000 00			721,515 90		Base	720,575 00		940 90	0 00	
												940 90
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
118		3 005 Jul 2001			-721,515 900		Local	-720,575 00		-940 90		
		-750,000 00			-721,515 90		Base	-720,575 00		-940 90	0 00	
												-940 90
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
119		1 005 Jul 2001			240,492 800		Local	240,187 50		305 30		
		250,000 00			240,492 80		Base	240,187 50		305 30	0 00	
												305 30
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
119		1 005 Jul 2001			-240,492 800		Local	-240,187 50		-305 30		
		-250,000 00			-240,492 80		Base	-240,187 50		-305 30	0 00	
												-305 30
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
121		3 005 Jul 2001			721,515 900		Local	720,575 00		940 90		
		750,000 00			721,515 90		Base	720,575 00		940 90	0 00	
												940 90

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls				
Lot	Ticker	Asset ID	Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls			
WB1M	29899N995	EURODOLLAR FUTURES													
121		CXL	-3 005 Jul 2001		-721,515 900			-720,575 00		-940 90					
			-750,000 00		-721,515 90			-720,575 00		0 00		-940 90			
WB1M	29899N995	EURODOLLAR FUTURES													
122			1 005 Jul 2001		240,492 800			240,187 50		305 30					
			250,000 00		240,492 80			240,187 50		305 30	0 00	305 30			
WB1M	29899N995	EURODOLLAR FUTURES													
122		CXL	-1 005 Jul 2001		-240,492 800			-240,187 50		-305 30					
			-250,000 00		-240,492 80			-240,187 50		-305 30	0 00	-305 30			
WB1M	29899N995	EURODOLLAR FUTURES													
123			4 00 May 2001		959,271 200			955,500 00		3,771 20					
			1,000 000 00		959,271 20			955,500 00		3,771 20	0 00	3,771 20			
WB1M	29899N995	EURODOLLAR FUTURES													
124			3 005 Jul 2001		721 515 900			720,575 00		940 90					
			750,000 00		721,515 90			720,575 00		940 90	0 00	940 90			
WB1M	29899N995	EURODOLLAR FUTURES													
124		CXL	-3 005 Jul 2001		-721,515 900			-720,575 00		-940 90					
			-750,000 00		-721,515 90			-720,575 00		-940 90	0 00	-940 90			
WB1M	29899N995	EURODOLLAR FUTURES													
125			1 005 Jul 2001		240,492 800			240,187 50		305 30					
			250,000 00		240,492 80			240,187 50		305 30	0 00	305 30			
WB1M	29899N995	EURODOLLAR FUTURES													
125		CXL	-1 005 Jul 2001		-240,492 800			-240,187 50		-305 30					
			-250,000 00		-240,492 80			-240,187 50		-305 30	0 00	-305 30			
WB1M	29899N995	EURODOLLAR FUTURES													
127			3 005 Jul 2001		721,515 900			720,575 00		940 90					
			750,000 00		721 515 90			720,575 00		940 90	0 00	940 90			

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Notional	Cost	Close Ex Rate	Future Gn/Ls	Future Gn/Ls
Lot	Ticker	Notional Pa	Std Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M 29899N995	EURODOLLAR FUTURES										
127	CXL	-3 005 Jul 2001			-721,515 900			-720,575 00		-940 90	
		-750,000 00			-721,515 90			-720,575 00		-940 90	-940 90
WB1M 29899N995	EURODOLLAR FUTURES										
128	1 005 Jan 2001				237,480 300			237,600 00		-119 70	
	250,000 00				237,480 30			237,600 00		-119 70	-119 70
WB1M 29899N995	EURODOLLAR FUTURES										
128	1 005 Jul 2001				240,492 800			240,187 50		305 30	
	250,000 00				240,492 80			240,187 50		305 30	305 30
WB1M 29899N995	EURODOLLAR FUTURES										
128	CXL	-1 005 Jul 2001			-240,492 800			-240,187 50		-305 30	
	-250,000 00				-240,492 80			-240,187 50		-305 30	-305 30
WB1M 29899N995	EURODOLLAR FUTURES										
137	3 005 Jul 2001				721,515 900			720,575 00		940 90	
	750,000 00				721,515 90			720,575 00		940 90	940 90
WB1M 29899N995	EURODOLLAR FUTURES										
137	CXL	-3 005 Jul 2001			-721,515 900			-720,575 00		-940 90	
	-750,000 00				-721,515 90			-720,575 00		-940 90	-940 90
WB1M 29899N995	EURODOLLAR FUTURES										
138	1 005 Jul 2001				240,492 800			240,187 50		305 30	
	250,000 00				240,492 80			240,187 50		305 30	305 30
WB1M 29899N995	EURODOLLAR FUTURES										
138	CXL	-1 005 Jul 2001			-240,492 800			-240,187 50		-305 30	
	-250,000 00				-240,492 80			-240,187 50		-305 30	-305 30
WB1M 29899N995	EURODOLLAR FUTURES										
141	3 005 Jul 2001				721,515 900			720,575 00		940 90	
	750,000 00				721,515 90			720,575 00		940 90	940 90

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Base Currency USD - US DOLLAR				Security Description		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date			Future Gn/Ls		
Ticker									
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
141	CXL	-3 005 Jul 2001	-721,515 900	Local	-720,575 00		-940 90		
		-750,000 00	-721,515 90	Base	-720,575 00		-940 90	0 00	-940 90
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
142		1 005 Jul 2001	240,492 800	Local	240,187 50		305 30		
		250,000 00	240,492 80	Base	240,187 50		305 30	0 00	305 30
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
142	CXL	-1 005 Jul 2001	-240,492 800	Local	-240,187 50		-305 30		
		-250,000 00	-240,492 80	Base	-240,187 50		-305 30	0 00	-305 30
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
145		3 005 Jul 2001	721,515 900	Local	720,575 00		940 90		
		750,000 00	721,515 90	Base	720,575 00		940 90	0 00	940 90
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
146		1 005 Jul 2001	240,492 800	Local	240,187 50		305 30		
		250,000 00	240,492 80	Base	240,187 50		305 30	0 00	305 30
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
151		2 00 Aug 2001	482,260 600	Local	481,662 50		598 10		
		500,000 00	482,260 60	Base	481,662 50		598 10	0 00	598 10
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
152		2 00 Aug 2001	482,235 600	Local	481,700 00		535 60		
		500,000 00	482,235 60	Base	481,700 00		535 60	0 00	535 60
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
157		50 00 Mar 2001	11,962,875 000	Local	11,947,750 00		15,125 00		
		12 500 000 00	11,962,875 00	Base	11,947,750 00		15,125 00	0 00	15,125 00
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
161		1 00 Jan 2001	237,575 000	Local	237,600 00		-25 00		
		250,000 00	237,575 00	Base	237,600 00		-25 00	0 00	-25 00

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Serving Institutional Investors Worldwide

Base Currency USD - US DOLLAR

Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex. Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot			Notional	Pa	Stl	Date								
Ticker														
WB1M	29899N995	EURODOLLAR FUTURES	11 000	Apr 2001	2,637,170	800	Local	2,621,562	50	15,608	30	0 00		15,608 30
163			2,750,000	00			Base	2,621,562	50	15,608	30			
WB1M	29899N995	EURODOLLAR FUTURES	6 000	May 2001	1,439,281	800	Local	1,433,250	00	6,031	80	0 00		6,031 80
178			1,500,000	00			Base	1,433,250	00	6,031	80			
WB1M	29899N995	EURODOLLAR FUTURES	5 000	May 2001	1,199,339	000	Local	1,195,000	00	4,339	00	0 00		4,339 00
179			1,250,000	00			Base	1,195,000	00	4,339	00			
WB1M	29899N995	EURODOLLAR FUTURES	5 000	Apr 2001	1,198,317	400	Local	1,192,187	50	6,129	90	0 00		6,129 90
192			1,250,000	00			Base	1,192,187	50	6,129	90			
WB1M	29899N995	EURODOLLAR FUTURES	3 000	Apr 2001	718,987	500	Local	715,312	50	3,675	00	0 00		3,675 00
193			750,000	00			Base	715,312	50	3,675	00			
WB1M	29899N995	EURODOLLAR FUTURES	3 000	Apr 2001	718,928	400	Local	715,312	50	3,615	90	0 00		3,615 90
194			750,000	00			Base	715,312	50	3,615	90			
WB1M	29899N995	EURODOLLAR FUTURES	1 000	Aug 2001	241,092	800	Local	240,850	00	242	80	0 00		242 80
215			250,000	00			Base	240,850	00	242	80			
WB1M	29899N995	EURODOLLAR FUTURES	5 000	May 2001	1,199,964	000	Local	1,195,975	00	3,989	00	0 00		3 989 00
236			1,250,000	00			Base	1,195,975	00	3,989	00			
WB1M	29899N995	EURODOLLAR FUTURES	3 000	May 2001	717,316	100	Local	717,937	50	-621	40	0 00		-621 40
237			750,000	00			Base	717,937	50	-621	40			

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Base Currency USD - US DOLLAR		Security Name		Contracts		Trd Date		Notional		Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Lot	Asset ID	Notional	Pa	Stl	Date	Proceeds				Cost		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1M	29899N995	237	EURODOLLAR FUTURES	CXL	-3 00	May	2001	-717,316 100	SEP01	Local	-717,937 50	621 40	621 40	0 00	621 40		621 40
				-750,000 00				-717,316 10	Base		-717,937 50	621 40	621 40	0 00	621 40		621 40
WB1M	29899N995	261	EURODOLLAR FUTURES	2 00	Feb	2001		476,235 600	SEP01	Local	475,200 00	1,035 60	1,035 60	0 00	1,035 60		1,035 60
				500,000 00				476,235 60	Base		475,200 00	1,035 60	1,035 60	0 00	1,035 60		1,035 60
WB1M	29899N995	270	EURODOLLAR FUTURES	4 00	Apr	2001		958,071 200	SEP01	Local	953,750 00	4,321 20	4,321 20	0 00	4,321 20		4,321 20
				1,000,000 00				958,071 20	Base		953,750 00	4,321 20	4,321 20	0 00	4,321 20		4,321 20
WB1M	29899N995	271	EURODOLLAR FUTURES	7 00	Apr	2001		1,676,537 100	SEP01	Local	1,669,062 50	7,474 60	7,474 60	0 00	7,474 60		7,474 60
				1,750,000 00				1,676,537 10	Base		1,669,062 50	7,474 60	7,474 60	0 00	7,474 60		7,474 60
WB1M	29899N995	276	EURODOLLAR FUTURES	16 00	Apr	2001		3,829,284 800	SEP01	Local	3,815,000 00	14,284 80	14,284 80	0 00	14,284 80		14,284 80
				4,000,000 00				3,829,284 80	Base		3,815,000 00	14,284 80	14,284 80	0 00	14,284 80		14,284 80
WB1M	29899N995	288	EURODOLLAR FUTURES	3 00	May	2001		720,390 900	SEP01	Local	717,937 50	2,453 40	2,453 40	0 00	2,453 40		2,453 40
				750,000 00				720,390 90	Base		717,937 50	2,453 40	2,453 40	0 00	2,453 40		2,453 40
WB1M	29899N995	289	EURODOLLAR FUTURES	1 00	May	2001		240,117 800	SEP01	Local	239,312 50	805 30	805 30	0 00	805 30		805 30
				250,000 00				240,117 80	Base		239,312 50	805 30	805 30	0 00	805 30		805 30
WB1Y	29899N995	317	EURODOLLAR FUTURES	159 00	Jan	2001		37,813,380 000	SEP01	Local	37,747,395 00	65,985 00	65,985 00	0 00	65,985 00		65,985 00
				39,750,000 00				37,813,380 00	Base		37,747,395 00	65,985 00	65,985 00	0 00	65,985 00		65,985 00
WB1M	29899N995	321	EURODOLLAR FUTURES	1 000	Jul	2001		240,680 300	SEP01	Local	240,350 00	330 30	330 30	0 00	330 30		330 30
				250,000 00				240,680 30	Base		240,350 00	330 30	330 30	0 00	330 30		330 30

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Serving the financial markets worldwide

Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Proceeds	Local	Cost				
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
324	2 000 Jul 2001	481,385 600	481,385 600	Local	480,700 00	685 60			
	500 000 00	481,385 60		Base	480,700 00	685 60		0 00	685 60
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
344	2 08 May 2001	480,185 600	480,185 600	Local	478,600 00	1,585 60			
	500,000 00	480,185 60		Base	478,600 00	1,585 60		0 00	1,585 60
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
349	18 00 May 2001	4,310,870 400	4,310,870 400	Local	4,291,875 00	18,995 40			
	4,500,000 00	4,310,870 40		Base	4,291,875 00	18,995 40		0 00	18,995 40
WB1Y 29899N995	EURODOLLAR FUTURES	SEP01							
370	29 00 Feb 2001	6,896,780 000	6,896,780 000	Local	6,893,445 00	3,335 00			
	7,250,000 00	6,896,780 00		Base	6,893,445 00	3,335 00		0 00	3,335 00
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
389	11 00 Apr 2001	2,631,120 800	2,631,120 800	Local	2,611,912 50	19,208 30			
	2 750,000 00	2 631,120 80		Base	2,611,912 50	19,208 30		0 00	19,208 30
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
400	12 00 May 2001	2,875,050 000	2,875,050 000	Local	2,863,150 00	11,900 00			
	3,000,000 00	2,875,050 00		Base	2,863,150 00	11,900 00		0 00	11,900 00
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
401	4 00 May 2001	958,284 800	958,284 800	Local	954,700 00	3,584 80			
	1,000,000 00	958,284 80		Base	954,700 00	3,584 80		0 00	3,584 80
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
407	5 002 Jul 2001	1,203,776 500	1,203,776 500	Local	1,201,725 00	2,051 50			
	1,250,000 00	1,203,776 50		Base	1,201,725 00	2,051 50		0 00	2 051 50
WB1M 29899N995	EURODOLLAR FUTURES	SEP01							
416	1 00 Jun 2001	240,867 800	240,867 800	Local	239,237 50	1,630 30			
	250,000 00	240,867 80		Base	239,237 50	1,630 30		0 00	1,630 30

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Serving Institutional and Retail Investors Worldwide

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	
Lot			Notional Pa	St Date							Future Gn/Ls	
Ticker											Base Curr Gn/Ls	
											Net Base Future Gn/Ls	
WB1H	29899N995	EURODOLLAR FUTURES					SEP01					
417		28 00 Jan 2001	6,660,360 000		6,660,360 000		Local	6,647,640 00		12,720 00		
		7,000,000 00	6,660,360 00				Base	6,647,640 00		12,720 00	0 00	12,720 00
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
417		2 00 Jun 2001	481,760 600		481,760 600		Local	478,150 00		3,610 60		
		500,000 00	481,760 60				Base	478,150 00		3,610 60	0 00	3,610 60
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
418		2 00 Jun 2001	481,710 600		481,710 600		Local	478,150 00		3,560 60		
		500,000 00	481,710 60				Base	478,150 00		3,560 60	0 00	3,560 60
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
419		1 00 May 2001	239,655 300		239,655 300		Local	238,675 00		980 30		
		250,000 00	239,655 30				Base	238,675 00		980 30	0 00	980 30
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
443		1 003 Jul 2001	240,767 800		240,767 800		Local	240,337 50		430 30		
		250 000 00	240,767 80				Base	240,337 50		430 30	0 00	430 30
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
444		6 003 Jul 2001	1,444,531 800		1,444,531 800		Local	1,441,950 00		2,581 80		
		1,500,000 00	1,444,531 80				Base	1,441,950 00		2,581 80	0 00	2,581 80
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
454		7 002 Jun 2001	1,686,060 200		1,686,060 200		Local	1,674,475 00		11,585 20		
		1,750,000 00	1,686,060 20				Base	1,674,475 00		11,585 20	0 00	11,585 20
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
454		-7 002 Jun 2001	-1,686,060 200		-1,686,060 200		Local	-1,674,475 00		-11,585 20		
		-1,750 000 00	-1,686,060 20				Base	-1,674,475 00		-11,585 20	0 00	-11,585 20
WB1M	29899N995	EURODOLLAR FUTURES					SEP01					
461		7 002 Jun 2001	1,686,074 600		1,686,074 600		Local	1,674,475 00		11,599 60		
		1,750,000 00	1,686,074 60				Base	1,674,475 00		11,599 60	0 00	11,599 60

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Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gnl/Ls	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
474		2 00 May 2001	480,360 600		Local		478,600 00	1,760 60			
		500,000 00	480,360 60		Base		478,600 00	1,760 60	0 00		1,760 60
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
490		1 006 Jul 2001	240,755 300		Local		240,337 50	417 80			
		250,000 00	240,755 30		Base		240,337 50	417 80	0 00		417 80
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
491		4 006 Jul 2001	962,971 200		Local		961,350 00	1,621 20			
		1,000,000 00	962,971 20		Base		961,350 00	1,621 20	0 00		1,621 20
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
492		1 006 Apr 2001	239,567 800		Local		237,725 00	1,842 80			
		250,000 00	239,567 80		Base		237,725 00	1,842 80	0 00		1,842 80
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
498		2 006 Jun 2001	481,835 600		Local		478,625 00	3,210 60			
		500,000 00	481,835 60		Base		478,625 00	3,210 60	0 00		3,210 60
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
529		1 007 Jul 2001	240,767 800		Local		240,462 50	305 30			
		250,000 00	240,767 80		Base		240,462 50	305 30	0 00		305 30
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
548		8 00 May 2001	1,919,842 400		Local		1,909,400 00	10,442 40			
		2,000,000 00	1,919,842 40		Base		1,909,400 00	10,442 40	0 00		10,442 40
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
549		11 00 May 2001	2,639,920 800		Local		2,625,500 00	14,420 80			
		2,750,000 00	2,639,920 80		Base		2,625,500 00	14,420 80	0 00		14,420 80
WB1M 29899N995		EURODOLLAR FUTURES			SEP01						
550		6 00 May 2001	1,440,031 800		Local		1,432,500 00	7,531 80			
		1,500,000 00	1,440,031 80		Base		1,432,500 00	7,531 80	0 00		7,531 80

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gr/Ls	Future Gr/Ls	Base Curr Gr/Ls	Net Base Future Gr/Ls
Lot	Ticker	Notional Pa	Sit Date								
WB1M 29899N995	552	EURODOLLAR FUTURES	20 00 Mar 2001	4,771,356 000	SEP01 Local		4,751,262 50	20,093 50			
		5,000,000 00		4,771,356 00	Base		4,751,262 50	20,093 50	0 00		20,093 50
WB1M 29899N995	552	EURODOLLAR FUTURES	-20 00 Mar 2001	-4,771,356 000	SEP01 Local		-4,751,262 50	-20,093 50			
		-5,000,000 00		-4,771,356 00	Base		-4,751,262 50	-20,093 50	0 00		-20,093 50
WB1M 29899N995	565	EURODOLLAR FUTURES	3 008 Jul 2001	722,678 400	SEP01 Local		721,387 50	1,290 90			
		750,000 00		722,678 40	Base		721,387 50	1,290 90	0 00		1 290 90
WB1M 29899N995	580	EURODOLLAR FUTURES	15 06 May 2001	3,601,392 000	SEP01 Local		3,585,750 00	15,642 00			
		3,750,000 00		3,601,392 00	Base		3,585,750 00	15,642 00	0 00		15,642 00
WB1M 29899N995	583	EURODOLLAR FUTURES	2 007 Jun 2001	481,775 000	SEP01 Local		478,675 00	3,100 00			
		500,000 00		481,775 00	Base		478,675 00	3,100 00	0 00		3,100 00
WB1M 29899N995	624	EURODOLLAR FUTURES	3 009 Jul 2001	722,790 900	SEP01 Local		721,387 50	1,403 40			
		750,000 00		722,790 90	Base		721,387 50	1,403 40	0 00		1,403 40
WB1H 29899N995	639	EURODOLLAR FUTURES	100 001 Feb 2001	23,782,000 000	SEP01 Local		23,770,500 00	11,500 00			
		25,000,000 00		23,782,000 00	Base		23,770,500 00	11,500 00	0 00		11,500 00
WB1M 29899N995	647	EURODOLLAR FUTURES	6 020 Jul 2001	1,418,956 800	SEP01 Local		1,442,600 00	-23,643 20			
		1,500,000 00		1,418,956 80	Base		1,442,600 00	-23,643 20	0 00		-23,643 20
WB1M 29899N995	647	EURODOLLAR FUTURES	-6 020 Jul 2001	-1,418,956 800	SEP01 Local		-1,442,600 00	23,643 20			
		-1,500,000 00		-1,418,956 80	Base		-1,442,600 00	23,643 20	0 00		23,643 20

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Local	Base	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	Trd Dis of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	St Date										
WB1M 29899N995	653	EURODOLLAR FUTURES	2 06 Apr 2001	477,860 600	477,860 60	Local	Base	2,410 60	2,410 60	0 00	2,410 60		
WB1M 29899N995	654	EURODOLLAR FUTURES	1 06 Apr 2001	238,942 800	238,942 80	Local	Base	1,305 30	1,305 30	0 00	1,305 30		
WB1H 29899N995	656	EURODOLLAR FUTURES	30 02 Feb 2001	7,135,350 000	7,135,350 00	Local	Base	4,200 00	4,200 00	0 00	4,200 00		
WB1M 29899N995	659	EURODOLLAR FUTURES	6 08 Jul 2001	1,445,956 800	1,445,956 80	Local	Base	3,356 80	3,356 80	0 00	3,356 80		
WB1M 29899N995	673	EURODOLLAR FUTURES	3 08 Jun 2001	721,537 500	721,537 50	Local	Base	3,450 00	3,450 00	0 00	3,450 00		
WB1M 29899N995	680	EURODOLLAR FUTURES	3 00 May 2001	719,325 000	719,325 00	Local	Base	2,175 00	2,175 00	0 00	2,175 00		
WB1M 29899N995	681	EURODOLLAR FUTURES	5 00 May 2001	1,198,812 500	1,198,812 50	Local	Base	3,687 50	3,687 50	0 00	3,687 50		
WB1M 29899N995	682	EURODOLLAR FUTURES	6 00 May 2001	1,438,624 200	1,438,624 20	Local	Base	4,549 20	4,549 20	0 00	4,549 20		
WB1M 29899N995	691	EURODOLLAR FUTURES	5 08 Jul 2001	1,204,651 500	1,204,651 50	Local	Base	1,876 50	1,876 50	0 00	1,876 50		

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Fund	Asset ID	Lot	Ticker	Notional Pa	Stl Date	Notional	Proceeds	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base
WB1M	29899N995	707	EURODOLLAR FUTURES	2 00	Apr 2001	477,485 600	477,485 60	Local	Base	SEP01	Local	475,362 50	475,362 50	2,123 10	2,123 10	0 00	0 00	2,123 10	2,123 10	0 00	0 00	2,123 10	2,123 10	0 00	0 00
WB1M	29899N995	728	EURODOLLAR FUTURES	3 00	Jun 2001	720,915 900	720,915 90	Local	Base	SEP01	Local	717,675 00	717,675 00	3,240 90	3,240 90	0 00	0 00	3,240 90	3,240 90	0 00	0 00	3,240 90	3,240 90	0 00	0 00
WB1M	29899N995	729	EURODOLLAR FUTURES	4 00	Jul 2001	963,821 200	963,821 20	Local	Base	SEP01	Local	962,525 00	962,525 00	1,296 20	1,296 20	0 00	0 00	1,296 20	1,296 20	0 00	0 00	1,296 20	1,296 20	0 00	0 00
WB1M	29899N995	731	EURODOLLAR FUTURES	12 00	May 2001	2,877,963 600	2,877,963 60	Local	Base	SEP01	Local	2,867,950 00	2,867,950 00	10,013 60	10,013 60	0 00	0 00	10,013 60	10,013 60	0 00	0 00	10,013 60	10,013 60	0 00	0 00
WB1M	29899N995	745	EURODOLLAR FUTURES	1 00	Jan 2001	237,680 300	237,680 30	Local	Base	SEP01	Local	237,600 00	237,600 00	80 30	80 30	0 00	0 00	80 30	80 30	0 00	0 00	80 30	80 30	0 00	0 00
WB1M	29899N995	752	EURODOLLAR FUTURES	27 00	Jul 2001	6,493,162 500	6,493,162 50	Local	Base	SEP01	Local	6,477,775 00	6,477,775 00	15,387 50	15,387 50	0 00	0 00	15,387 50	15,387 50	0 00	0 00	15,387 50	15,387 50	0 00	0 00
WB1M	29899N995	753	EURODOLLAR FUTURES	2 00	Jul 2001	481,000 000	481,000 00	Local	Base	SEP01	Local	480,075 00	480,075 00	925 00	925 00	0 00	0 00	925 00	925 00	0 00	0 00	925 00	925 00	0 00	0 00
WB1M	29899N995	759	EURODOLLAR FUTURES	4 00	Jul 2001	963,721 200	963,721 20	Local	Base	SEP01	Local	962,700 00	962,700 00	1,021 20	1,021 20	0 00	0 00	1,021 20	1,021 20	0 00	0 00	1,021 20	1,021 20	0 00	0 00
WB1M	29899N995	765	EURODOLLAR FUTURES	3 00	May 2001	719,265 900	719,265 90	Local	Base	SEP01	Local	716,925 00	716,925 00	2,340 90	2,340 90	0 00	0 00	2,340 90	2,340 90	0 00	0 00	2,340 90	2,340 90	0 00	0 00

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date							
Ticker									
WB1M 29899N995	EURODOLLAR FUTURES								
770	2 000 000 00	03 Apr 2001		477,010 600	477,010 60	1,535 60	1,535 60	0 00	1,535 60
	500,000 00			477,010 60					
WB1M 29899N995	EURODOLLAR FUTURES								
771	4 000 000 00	03 Apr 2001		954,071 200	954,071 20	2,983 70	2,983 70	0 00	2,983 70
	1,000,000 00			954,071 20					
WB1M 29899N995	EURODOLLAR FUTURES								
797	8 000 000 00	08 May 2001		1,920,942 400	1,920,942 40	8,367 40	8,367 40	0 00	8,367 40
	2 000 000 00			1,920,942 40					
WB1M 29899N995	EURODOLLAR FUTURES								
798	3 000 000 00	06 Jul 2001		722,865 900	722,865 90	840 90	840 90	0 00	840 90
	750,000 00			722,865 90					
WB1M 29899N995	EURODOLLAR FUTURES								
799	2 000 000 00	06 Jul 2001		481,885 600	481,885 60	548 10	548 10	0 00	548 10
	500,000 00			481,885 60					
29899N995 Total				203,210,965 90	203,210,965 90	563,323 40	563,323 40	0 00	563,323 40
WB1Q 62099B925	MORTGAGE BACKED FUTURES								
164	50 000 000 00	05 Jun 2001		5,057,612 500	5,057,612 50	7,308 94	7,308 94	0 00	7,308 94
	5,000,000 00			5,057,612 50					
WB1Q 62099B925	MORTGAGE BACKED FUTURES								
164	CXL -50 000 000 00	05 Jun 2001		-5,057,612 500	-5,057,612 50	-7,308 94	-7,308 94	0 00	-7,308 94
	-5,000,000 00			-5,057,612 50					
WB1Q 62099B925	MORTGAGE BACKED FUTURES								
248	50 000 000 00	05 Jun 2001		5,051,362 500	5,051,362 50	1,058 94	1,058 94	0 00	1,058 94
	5,000,000 00			5,051,362 50					

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	Base Curr Gn/Ls	Trd Dts of Orig Trds	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date											
WB1Q 62099B925		MORTGAGE BACKED FUTURES					JUN01							
248		CXL -50 Jun 2001			-5,051,362	500	Local	-5,050,303	56	-1,058	94			
		-5,000,000	00		-5,051,362	50	Base	-5,050,303	56	-1,058	94	0 00		-1,058 94
WB1Q 62099B925		MORTGAGE BACKED FUTURES					JUN01							
249		50 Jun 2001			5,051,362	500	Local	5,050,303	56	1,058	94			
		5,000,000	00		5,051,362	50	Base	5,050,303	56	1,058	94	0 00		1,058 94
62099B925		Total												
					5,051,362	50	Local	5,050,303	56	1,058	94			
					5,051,362	50	Base	5,050,303	56	1,058	94	0 00		1,058 94
WB1Q 62099B933		MORTGAGE BACKED FUTURES					MAY01							
412		10 Apr 2001			1,011,090	550	Local	1,009,951	96	1,138	59			
		1,000,000	00		1,011,090	55	Base	1,009,951	96	1,138	59	0 00		1,138 59
WB1Q 62099B933		MORTGAGE BACKED FUTURES					MAY01							
419		2 Apr 2001			202,320	120	Local	201,789	25	530	87			
		200,000	00		202,320	12	Base	201,789	25	530	87	0 00		530 87
WB1Q 62099B933		MORTGAGE BACKED FUTURES					MAY01							
558		8 May 2001			809,030	500	Local	806,508	58	2,521	92			
		800,000	00		809,030	50	Base	806,508	58	2,521	92	0 00		2,521 92
WB1Q 62099B933		MORTGAGE BACKED FUTURES					MAY01							
569		13 May 2001			1,318,523	830	Local	1,307,884	06	10,639	77			
		1,300,000	00		1,318,523	83	Base	1,307,884	06	10,639	77	0 00		10,639 77
62099B933		Total												
					3,340,965	00	Local	3,326,133	85	14,831	15			
					3,340,965	00	Base	3,326,133	85	14,831	15	0 00		14,831 15
WB1Q 62099J993		MORTGAGE BACKED FUTURES					JUL01							
623		99 Jul 2001			10,009,432	620	Local	10,005,907	13	3,525	49			
		9,900,000	00		10,009,432	62	Base	10,005,907	13	3,525	49	0 00		3,525 49

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Lot	Ticker	Notional Pa	Stl Date											
WB2D	79399G932	S + P 500 INDEX FUTURES	97 00	Aug 2001	28,250,522 500		SEP01 Local	29,708,202 50		-1,457,680 00	-1,457,680 00	0 00		-1,457,680 00
032		24,250 00			28,250,522 50		Base	29,708,202 50		-1,457,680 00	-1,457,680 00			
WB2D	79499G996	S + P 500 INDEX FUTURES	297 00	Dec 2001	86,350,522 500		DEC01 Local	78,879,790 00		7,470,732 50	7,470,732 50	0 00		7,470,732 50
160		74,250 00			86,350,522 50		Base	78,879,790 00		7,470,732 50	7,470,732 50			
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	77 00	Jan 2001	8,004,006 010		MAR01 Local	7,912,379 38		91,626 63	91,626 63	0 00		91,626 63
412		7,700,000 00			8,004,006 01		Base	7,912,379 38		91,626 63	91,626 63			
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	CXL -77 00	Jan 2001	-8,004,006 010		MAR01 Local	-7,912,379 38		-91,626 63	-91,626 63	0 00		-91,626 63
412		-7,700,000 00			-8,004,006 01		Base	-7,912,379 38		-91,626 63	-91,626 63			
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	77 00	Jan 2001	8,004,006 010		MAR01 Local	7,912,379 38		91,626 63	91,626 63	0 00		91,626 63
414		7,700,000 00			8,004,006 01		Base	7,912,379 38		91,626 63	91,626 63			
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	180 00	Feb 2001	18,778,163 400		MAR01 Local	18,716,850 36		61,313 04	61,313 04	0 00		61,313 04
427		18,000,000 00			18,778,163 40		Base	18,716,850 36		61,313 04	61,313 04			
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	70 00	Feb 2001	7,284,979 100		MAR01 Local	7,278,775 14		6,203 96	6,203 96	0 00		6,203 96
446		7,000,000 00			7,284,979 10		Base	7,278,775 14		6,203 96	6,203 96			
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES	CXL -70 00	Feb 2001	-7,284,979 100		MAR01 Local	-7,278,775 14		-6,203 96	-6,203 96	0 00		-6,203 96
446		-7,000,000 00			-7,284,979 10		Base	-7,278,775 14		-6,203 96	-6,203 96			

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls		Future Gn/Ls		Base Curr Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								
WB1H	92399G969	U S TREAS NOTES 5YR FUTURES		MAR01							
448		70 02	Feb 2001	7,285,119 100		7,278,775 14		6,343 96			
		7,000 000 00		7,285,119 10		7,278,775 14		6,343 96		0 00	
										6,343 96	
WB1E	92399G969	U S TREAS NOTES 5YR FUTURES		MAR01							
451		59 06	Feb 2001	6,098,491 340		6,092,671 88		5,819 46			
		5,900,000 00		6,098,491 34		6,092,671 88		5,819 46		0 00	
										5,819 46	
92399G969 Total				40,165,779 85		40,000,676 76		165,103 09			
				40,165,779 85		40,000,676 76		165,103 09		0 00	
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01							
050		33 06	Feb 2001	3,470,024 250		3,446,054 04		23,970 21			
		3,300,000 00		3,470,024 25		3,446,054 04		23,970 21		0 00	
										23,970 21	
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01							
056		120 07	Feb 2001	12,652,020 000		12,595,312 34		56,707 66			
		12,000,000 00		12,652,020 00		12,595,312 34		56,707 66		0 00	
										56,707 66	
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01							
382		65 08	Jan 2001	6,847,083 750		6,728,775 95		118,307 80			
		6,500,000 00		6,847,083 75		6,728,775 95		118,307 80		0 00	
										118,307 80	
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01							
392		1,000 09	Feb 2001	105,296,500 000		101,972,596 96		3,323,903 04			
		100,000,000 00		105,296,500 00		101,972,596 96		3,323,903 04		0 00	
										3,323,903 04	
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01							
419		512 00	Feb 2001	53,624,320 000		52,228,823 04		1,395,496 96			
		51,200,000 00		53,624,320 00		52,228,823 04		1,395,496 96		0 00	
										1,395,496 96	
WB1A	92399G977	U S TREAS NOTES 10YR FUTURES		MAR01							
425		2,000 06	Feb 2001	157,500 000		204,033 045 00		6 124,455 00			
		200,000,000 00		210,157,500 00		204,033,045 00		6,124,455 00		0 00	
										6,124,455 00	

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date					
Ticker					Notional	Cost			
WB1A 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
425	CXL -2,000 08 Feb 2001210,157,500 000	Local			-204,033,045 00		-6,124,455 00		
	-200,000,000 00 -210,157,500 00	Base			-204,033,045 00		-6,124,455 00	0 00	-6,124,455 00
WB1A 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
445	2,000 08 Feb 2001210,157,500 000	Local			204,033,045 00		6,124,455 00		
	200,000,000 00 210,157,500 00	Base			204,033,045 00		6,124,455 00	0 00	6,124,455 00
WB1A 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
445	CXL -2,000 08 Feb 2001210,157,500 000	Local			-204,033,045 00		-6,124,455 00		
	-200,000,000 00 -210,157,500 00	Base			-204,033,045 00		-6,124,455 00	0 00	-6,124,455 00
WB1A 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
448	2,000 08 Feb 2001210,282,500 000	Local			204,033,045 00		6,249,455 00		
	200,000,000 00 210,282,500 00	Base			204,033,045 00		6,249,455 00	0 00	6,249,455 00
WB1A 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
448	CXL -2,000 08 Feb 2001210,282,500 000	Local			-204,033,045 00		-6,249,455 00		
	-200,000,000 00 -210,282,500 00	Base			-204,033,045 00		-6,249,455 00	0 00	-6,249,455 00
WB1A 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
449	2,000 08 Feb 2001210,157,500 000	Local			204,033,045 00		6,124,455 00		
	200,000,000 00 210,157,500 00	Base			204,033,045 00		6,124,455 00	0 00	6,124,455 00
WB1E 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
452	36 08 Feb 2001 3,756,550 860	Local			3,724,875 00		31,675 86		
	3,600,000 00 3,756,550 86	Base			3,724,875 00		31,675 86	0 00	31,675 86
WB1H 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
673	3 08 Feb 2001 315,360 000	Local			315,281 25		78 75		
	300,000 00 315,360 00	Base			315,281 25		78 75	0 00	78 75
WB1F 92399G977	U S TREAS NOTES 10YR FUTURES	MAR01							
749	180 08 Feb 2001 18,899,280 000	Local			18,722,689 65		176,590 35		
	18,000,000 00 18,899,280 00	Base			18,722,689 65		176,590 35	0 00	176,590 35

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name		Contracts		Trd Date	Security Description		Close Ex. Rate		
Lot		Notional Pa	Stl Date	Trd Date	Notional	Proceeds	Notional	Cost	Future Gn/Ls	Future Gn/Ls	
Ticker									Future Gn/Ls	Base Curr Gn/Ls	
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
762		199 02	Feb 2001	20,894,204 000	Local		20,996,947 48		-102,743 48		
		19,900 000 00		20 894,204 00	Base		20,996,947 48		-102,743 48	0 00	
										-102,743 48	
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
781		161 02	Feb 2001	16,864,106 000	Local		16,856,863 42		7,242 58		
		16,100,000 00		16,864,106 00	Base		16,856,863 42		7,242 58	0 00	
										7,242 58	
WB1F	92399G977	U S TREAS NOTES 10YR FUTURES				MAR01					
799		140 03	Feb 2001	14,673,190 000	Local		14,619,623 20		53,566 80		
		14,000,000 00		14,673,190 00	Base		14,619,623 20		53,566 80	0 00	
										53 566 80	
92399G977	Total						456,240,887 33		11,209,251 53		
				467,450,138 86	Local		456,240,887 33		11,209,251 53		
				467,450,138 86	Base		456,240,887 33		11,209,251 53	0 00	
										11,209,251 53	

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future G/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr G/Ls	Net Base Future G/Ls
WB1Q 465	93599D913	U S TREAS BONDS FUTURES	8 00 Apr 2001	801,408 830	801,408 83		JUN01 Local	849,328 93		-47,920 10	
				800,000 00	801,408 83		Base	849,328 93		-47,920 10	-47,920 10
WB1Q 473	93599D913	U S TREAS BONDS FUTURES	2 00 May 2001	200,929 500	200,929 50		JUN01 Local	213,220 52		-12,291 02	
				200,000 00	200,929 50		Base	213,220 52		-12,291 02	-12,291 02
WB1Q 474	93599D913	U S TREAS BONDS FUTURES	3 00 May 2001	301,206 750	301,206 75		JUN01 Local	319,830 79		-18,624 04	
				300,000 00	301,206 75		Base	319,830 79		-18,624 04	-18,624 04
WB1Q 547	93599D913	U S TREAS BONDS FUTURES	11 00 May 2001	1,110,699 040	1,110,699 04		JUN01 Local	1,159,324 40		-48,625 36	
				1,100,000 00	1,110,699 04		Base	1,159,324 40		-48,625 36	-48,625 36
WB1Q 549	93599D913	U S TREAS BONDS FUTURES	1 00 May 2001	101,527 250	101,527 25		JUN01 Local	100,320 46		1,206 79	
				100,000 00	101,527 25		Base	100,320 46		1,206 79	1,206 79
WB1Q 672	93599D913	U S TREAS BONDS FUTURES	28 00 May 2001	2,844,513 000	2,844,513 00		JUN01 Local	2,862,119 91		-17,606 91	
				2,800,000 00	2,844,513 00		Base	2,862,119 91		-17,606 91	-17,606 91
WB1Q 740	93599D913	U S TREAS BONDS FUTURES	15 00 May 2001	1,498,087 760	1,498,087 76		JUN01 Local	1,538,403 75		-40,315 99	
				1,500,000 00	1,498,087 76		Base	1,538,403 75		-40,315 99	-40,315 99
WB1Q 741	93599D913	U S TREAS BONDS FUTURES	7 00 May 2001	700,224 880	700,224 88		JUN01 Local	707,339 30		-7,114 42	
				700,000 00	700,224 88		Base	707,339 30		-7,114 42	-7,114 42
WB1Q 741	93599D913	U S TREAS BONDS FUTURES	-7 00 May 2001	-700,224 880	-700,224 88		JUN01 Local	-707,339 30		7,114 42	
				-700,000 00	-700,224 88		Base	-707,339 30		7,114 42	7,114 42

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Cost	Close Ex Rate
Lot			Notional Pa	Stl Date	Proceeds				Future Gr/Ls
Ticker									Future Gr/Ls
								Base Curr Gr/Ls	Net Base Future Gr/Ls
WB1Q	93599D913	U S TREAS BONDS FUTURES				JUN01			
745		7 00 May 2001	700,190 750			Local	707,339 30		-7,148 55
		700,000 00	700,190 75			Base	707,339 30	0 00	-7,148 55
WB1Q	93599D913	U S TREAS BONDS FUTURES				JUN01			
759		6 00 May 2001	601,166 870			Local	603,472 57		-2,305 70
		600,000 00	601,166 87			Base	603,472 57	0 00	-2,305 70
93599D913	Total						223,010,217 54		-9,435,338 77
							223,010,217 54	0 00	-9,435,338 77
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01			
010		13 00 May 2001	1,337,323 000			Local	1,338,916 58		-1,593 58
		1,300,000 00	1,337,323 00			Base	1,338,916 58	0 00	-1,593 58
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01			
043		4 00 May 2001	417,984 000			Local	418,675 64		-691 64
		400 000 00	417,984 00			Base	418,675 64	0 00	-691 64
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01			
066		59 00 May 2001	6,121,014 000			Local	6,175,213 41		-54,199 41
		5,900,000 00	6,121,014 00			Base	6,175,213 41	0 00	-54,199 41
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01			
072		53 00 May 2001	5,475,350 500			Local	5,547 199 95		-71,849 45
		5,300,000 00	5,475,350 50			Base	5,547 199 95	0 00	-71,849 45
WB1H	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01			
078		3 00 Mar 2001	319,250 640			Local	314,288 43		4,962 21
		300,000 00	319,250 64			Base	314,288 43	0 00	4,962 21
WB1F	93599E929	U S TREAS NOTES 10YR FUTURES				JUN01			
097		55 00 May 2001	5,685,405 000			Local	5,756,528 25		-71,123 25
		5,500 000 00	5,685 405 00			Base	5,756,528 25	0 00	-71,123 25

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1F 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
122	104 00 May 2001	10,708,334 000	Local		10,867,798 74			-159,464 74			
	10,400,000 00	10,708,334 00	Base		10,867,798 74			-159,464 74	0 00		-159,464 74
WB1F 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
123	40 00 May 2001	4,122,965 200	Local		4,176,097 60			-53,132 40			
	4,000,000 00	4,122,965 20	Base		4,176,097 60			-53,132 40	0 00		-53,132 40
WB1F 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
161	193 00 May 2001	19,974,728 000	Local		20,158,144 42			-183,416 42			
	19,300,000 00	19,974,728 00	Base		20,158,144 42			-183,416 42	0 00		-183,416 42
WB1A 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
166	512 00 May 2001	53,006,160 000	Local		53,760,000 00			-753,840 00			
	51,200,000 00	53,006,160 00	Base		53,760,000 00			-753,840 00	0 00		-753,840 00
WB1A 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
167	4,000 00 May 2001	414,000,000 000	Local		419,926,249 74			-5,926,249 74			
	400,000,000 00	414,000,000 00	Base		419,926,249 74			-5,926,249 74	0 00		-5,926,249 74
WB1A 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
168	1,000 00 May 2001	103,375,000 000	Local		106,632,500 00			-3,257,500 00			
	100,000,000 00	103,375,000 00	Base		106,632,500 00			-3,257,500 00	0 00		-3,257,500 00
WB1F 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
170	109 00 May 2001	11,281,064 000	Local		11,415,501 63			-134,437 63			
	10,900,000 00	11,281,064 00	Base		11,415,501 63			-134,437 63	0 00		-134,437 63
WB1F 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
180	109 00 May 2001	11,284,470 250	Local		11,467,438 52			-182,968 27			
	10,900,000 00	11,284,470 25	Base		11,467,438 52			-182,968 27	0 00		-182,968 27
WB1F 93599E929	U S TREAS NOTES 10YR FUTURES	JUN01									
187	28 00 May 2001	2,881,263 000	Local		2,960,362 10			-79,099 10			
	2,800,000 00	2,881,263 00	Base		2,960,362 10			-79,099 10	0 00		-79,099 10

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Base Currency USD - US DOLLAR		Security Name		Security Description		Notional Cost	Close Ex Rate		Base Curr Gn/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls		Net Base Future Gn/Ls	
Lot	Tricker	Notional Pa	Stt Date								
WB1F 93599E929	193	U S TREAS NOTES 10YR FUTURES		JUN01							
		95 00 May 2001	9,784,620 000	Local		9,851,005 00	-66,385 00				
		9,500,000 00	9,784,620 00	Base		9,851,005 00	-66,385 00		0 00		-66,385 00
WB1F 93599E929	239	U S TREAS NOTES 10YR FUTURES		JUN01							
		10 03 Mar 2001	1,056,522 500	Local		1,046,689 10	9,833 40				
		1,000,000 00	1,056,522 50	Base		1,046,689 10	9,833 40		0 00		9,833 40
WB1F 93599E929	399	U S TREAS NOTES 10YR FUTURES		JUN01							
		9 04 Apr 2001	953,542 170	Local		942,020 19	11,521 98				
		900,000 00	953,542 17	Base		942,020 19	11,521 98		0 00		11,521 98
WB1F 93599E929	400	U S TREAS NOTES 10YR FUTURES		JUN01							
		6 04 Apr 2001	635,788 500	Local		628,013 46	7,775 04				
		600,000 00	635,788 50	Base		628,013 46	7,775 04		0 00		7,775 04
WB1E 93599E929	556	U S TREAS NOTES 10YR FUTURES		JUN01							
		168 00 May 2001	17,302,195 680	Local		17,283,000 00	19,195 68				
		16,800,000 00	17,302,195 68	Base		17,283,000 00	19,195 68		0 00		19,195 68
WB1F 93599E929	569	U S TREAS NOTES 10YR FUTURES		JUN01							
		130 00 Apr 2001	13,566,199 400	Local		13,606,958 30	-40,758 90				
		13,000,000 00	13,566,199 40	Base		13,606,958 30	-40,758 90		0 00		-40,758 90
WB1Q 93599E929	684	U S TREAS NOTES 10YR FUTURES		JUN01							
		8 00 May 2001	831,619 870	Local		838,669 55	-7,049 68				
		800,000 00	831,619 87	Base		838,669 55	-7,049 68		0 00		-7,049 68
WB1Q 93599E929	684	CXL U S TREAS NOTES 10YR FUTURES		JUN01							
		-8 00 May 2001	-831,619 870	Local		-838,669 55	7,049 68				
		-800,000 00	-831,619 87	Base		-838,669 55	7,049 68		0 00		7,049 68
WB1Q 93599E929	693	U S TREAS NOTES 10YR FUTURES		JUN01							
		8 00 May 2001	831,593 000	Local		838,669 55	-7,076 55				
		800,000 00	831,593 00	Base		838,669 55	-7,076 55		0 00		-7,076 55

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gnl/Ls		Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
693	CXL	-8 00 May 2001	-831,593 000		Local		-838,669 55	7,076 55			7,076 55
		-800,000 00	-831,593 00		Base		-838,669 55	7,076 55	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
712		8 00 May 2001	831,619 870		Local		838,669 55	-7,049 68			-7,049 68
		800,000 00	831,619 87		Base		838,669 55	-7,049 68	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
736		6 00 May 2001	618,388 500		Local		618,779 04	-390 54			-390 54
		600,000 00	618,388 50		Base		618,779 04	-390 54	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
736	CXL	-6 00 May 2001	-618,388 500		Local		-618,779 04	390 54			390 54
		-600,000 00	-618,388 50		Base		-618,779 04	390 54	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
739		6 00 May 2001	618,388 500		Local		618,779 04	-390 54			-390 54
		600,000 00	618,388 50		Base		618,779 04	-390 54	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
739	CXL	-6 00 May 2001	-618,388 500		Local		-618,779 04	390 54			390 54
		-600,000 00	-618,388 50		Base		-618,779 04	390 54	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
746		6 00 May 2001	618,388 500		Local		618,779 04	-390 54			-390 54
		600,000 00	618,388 50		Base		618,779 04	-390 54	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
746	CXL	-6 00 May 2001	-618,388 500		Local		-618,779 04	390 54			390 54
		-600,000 00	-618,388 50		Base		-618,779 04	390 54	0 00		
WB1Q	93599E929	U S TREAS NOTES 10YR FUTURES			JUN01						
747		6 00 May 2001	618,388 500		Local		618,779 04	-390 54			-390 54
		600,000 00	618,388 50		Base		618,779 04	-390 54	0 00		

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls		Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											
WB1Q 93599E929	747	U S TREAS NOTES 10YR FUTURES			JUN01						
		CXL	-6 00 May 2001	-618,388 500	Local		-618,779 04	390 54			390 54
			-600,000 00	-618,388 50	Base		-618,779 04	390 54	0 00		
WB1Q 93599E929	751	U S TREAS NOTES 10YR FUTURES			JUN01						
			6 00 May 2001	618,388 500	Local		618,779 04	-390 54			-390 54
			600,000 00	618,388 50	Base		618,779 04	-390 54	0 00		
WB1Q 93599E929	751	U S TREAS NOTES 10YR FUTURES			JUN01						
		CXL	-6 00 May 2001	-618,388 500	Local		-618,779 04	390 54			390 54
			-600,000 00	-618,388 50	Base		-618,779 04	390 54	0 00		
WB1Q 93599E929	752	U S TREAS NOTES 10YR FUTURES			JUN01						
			6 00 May 2001	618,388 500	Local		618,779 04	-390 54			-390 54
			600,000 00	618,388 50	Base		618,779 04	-390 54	0 00		
WB1Q 93599E929	752	U S TREAS NOTES 10YR FUTURES			JUN01						
		CXL	-6 00 May 2001	-618,388 500	Local		-618,779 04	390 54			390 54
			-600,000 00	-618,388 50	Base		-618,779 04	390 54	0 00		
WB1Q 93599E929	754	U S TREAS NOTES 10YR FUTURES			JUN01						
			6 00 May 2001	618,388 500	Local		618,779 04	-390 54			-390 54
			600,000 00	618,388 50	Base		618,779 04	-390 54	0 00		
WB1F 93599E929	774	U S TREAS NOTES 10YR FUTURES			JUN01						
			15 00 May 2001	1,571,658 750	Local		1,570,033 65	1,625 10			1,625 10
			1,500,000 00	1,571,658 75	Base		1,570,033 65	1,625 10	0 00		
93599E929	Total										
				696,310,846 96	Local		707,300,083 30	-10,989,236 34			-10,989,236 34
				696,310,846 96	Base		707,300,083 30	-10,989,236 34	0 00		
WB1Q 93599P999	026	U S TREAS BONDS FUTURES			MAR01						
			3 00 Feb 2001	316,019 250	Local		312,945 14	3,074 11			3,074 11
			300,000 00	316,019 25	Base		312,945 14	3,074 11	0 00		

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate Future Gr/Ls		Base Curr Gr/Ls	Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds						Net Base Future Gr/Ls
Lot			Notional Pa	Stl Date								
Ticker												
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
026	CXL	-3 08 Feb 2001	-316,019 250		Local		-312,945 14	-3,074 11				
		-300,000 00	-316,019 25		Base		-312,945 14	-3,074 11		0 00		-3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
097		3 08 Feb 2001	316,019 250		Local		312,945 14	3,074 11				
		300,000 00	316,019 25		Base		312,945 14	3,074 11		0 00		3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
097	CXL	-3 08 Feb 2001	-316,019 250		Local		-312,945 14	-3,074 11				
		-300,000 00	-316,019 25		Base		-312,945 14	-3,074 11		0 00		-3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
098		3 08 Feb 2001	316,019 250		Local		312,945 14	3,074 11				
		300,000 00	316,019 25		Base		312,945 14	3,074 11		0 00		3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
098	CXL	-3 08 Feb 2001	-316,019 250		Local		-312,945 14	-3,074 11				
		-300,000 00	-316,019 25		Base		-312,945 14	-3,074 11		0 00		-3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
101		3 08 Feb 2001	316,019 250		Local		312,945 14	3,074 11				
		300,000 00	316,019 25		Base		312,945 14	3,074 11		0 00		3,074 11
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
507		18 07 Jan 2001	1,872,285 770		Local		1,890,562 99	-18,277 22				
		1,800,000 00	1,872,285 77		Base		1,890,562 99	-18,277 22		0 00		-18,277 22
WB1Q	93599P999	U S TREAS BONDS FUTURES			MAR01							
638		5 02 Feb 2001	524,192 890		Local		524,707 50	-514 61				
		500,000 00	524,192 89		Base		524,707 50	-514 61		0 00		-514 61
93599P999 Total							2,712,497 91	-15,717 72				
					Base		2,728,215 63	-15,717 72		0 00		-15,717 72

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds		
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls	
											Base Curr Gn/Ls	
											Net Base Future Gn/Ls	
WB1Q	93599X943	U S TREAS BONDS FUTURES		SEP01								
165		4 000 Jun 2001	401,476 280	Local				403,984 75		-2,508 47		
		400,000 00	401,476 28	Base				403,984 75		-2,508 47	0 00	-2,508 47
WB1Q	93599X943	U S TREAS BONDS FUTURES		SEP01								
169		6 000 Jun 2001	602,601 000	Local				605,919 18		-3,318 18		
		600,000 00	602,601 00	Base				605,919 18		-3,318 18	0 00	-3,318 18
WB1Q	93599X943	U S TREAS BONDS FUTURES		SEP01								
257		3 000 Jun 2001	304,019 250	Local				302,945 11		1,074 14		
		300,000 00	304,019 25	Base				302,945 11		1,074 14	0 00	1,074 14
WB1Q	93599X943	U S TREAS BONDS FUTURES		SEP01								
258		2 000 Jun 2001	202,384 500	Local				201,963 41		421 09		
		200,000 00	202,384 50	Base				201 963 41		421 09	0 00	421 09
WB1A	93599X943	U S TREAS BONDS FUTURES		SEP01								
272		90 000 Jul 2001	9,072,450 000	Local				8,990,831 25		81,618 75		
		9,000,000 00	9,072,450 00	Base				8,990,831 25		81,618 75	0 00	81,618 75
WB1A	93599X943	U S TREAS BONDS FUTURES		SEP01								
273		160 000 Jul 2001	16,123,800 000	Local				15,983,700 00		140,100 00		
		16,000,000 00	16,123,800 00	Base				15,983,700 00		140,100 00	0 00	140,100 00
WB1Q	93599X943	U S TREAS BONDS FUTURES		SEP01								
273		3 000 Jun 2001	303,379 420	Local				302,945 11		434 31		
		300,000 00	303,379 42	Base				302,945 11		434 31	0 00	434 31
WB1A	93599X943	U S TREAS BONDS FUTURES		SEP01								
274		2,250 000 Jul 2001	2,233,125 000	Local				224,881,093 75		2,352,031 25		
		225,000,000 00	227,233,125 00	Base				224,881 093 75		2 352,031 25	0 00	2 352 031 25
WB1Q	93599X943	U S TREAS BONDS FUTURES		SEP01								
274		6 000 Jun 2001	606,685 490	Local				605,890 22		795 27		
		600,000 00	606,685 49	Base				605 890 22		795 27	0 00	795 27

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Base Currency USD - US DOLLAR											
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date					Cost	Future Gn/Ls	
Ticker										Future Gn/Ls	Net Base Future Gn/Ls
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
355		3 00 Jun 2001	304,659 080		Local			302,945 11		1,713 97	
		300,000 00	304,659 08		Base			302,945 11		1,713 97	1,713 97
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
361		1 00 Jun 2001	101,871 000		Local			100,981 70		889 30	
		100,000 00	101,871 00		Base			100,981 70		889 30	889 30
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
371		28 00 Jun 2001	2,835,797 050		Local			2,817,700 29		18,096 76	
		2,800,000 00	2,835,797 05		Base			2,817,700 29		18,096 76	18 096 76
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
371		CXL -28 00 Jun 2001	-2,835,797 050		Local			-2,817,700 29		-18,096 76	
		-2,800,000 00	-2,835,797 05		Base			-2,817,700 29		-18,096 76	-18,096 76
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
372		3 00 Jun 2001	303,356 250		Local			301,262 00		2,094 25	
		300,000 00	303,356 25		Base			301,262 00		2,094 25	2,094 25
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
372		CXL -3 00 Jun 2001	-303,356 250		Local			-301,262 00		-2,094 25	
		-300,000 00	-303,356 25		Base			-301,262 00		-2,094 25	-2,094 25
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
373		6 00 Jun 2001	605,788 500		Local			603,899 00		1,889 50	
		600,000 00	605,788 50		Base			603,899 00		1,889 50	1 889 50
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
373		CXL -6 00 Jun 2001	-605,788 500		Local			-603,899 00		-1,889 50	
		-600,000 00	-605,788 50		Base			-603,899 00		-1,889 50	-1,889 50
WB1Q	93599X943	U S TREAS BONDS FUTURES			SEP01						
375		28 00 Jun 2001	2,835,797 050		Local			2,817,700 29		18,096 76	
		2,800,000 00	2,835,797 05		Base			2,817,700 29		18,096 76	18,096 76

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Base Currency	USD - US DOLLAR	Security Description		Close Ex Rate		Trd Dis of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Future Gn/Ls	Future Gn/Ls
Lot	Notional Pa	Stl Date	Notional	Proceeds	Cost	Base Curr Gn/Ls	Net Base Future Gn/Ls
Tricker							

WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01				
376		3 000 Jun 2001	303,356 250				
		300,000 00	303,356 25				
					301,262 00	2,094 25	
					301,262 00	2,094 25	2,094 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01				
377		6 000 Jun 2001	605,788 500				
		600,000 00	605,788 50				
					603,899 00	1,889 50	
					603,899 00	1,889 50	1,889 50
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01				
386		2,000 00 Aug 2001	208,156,800 000				
		200,000,000 00	208,156,800 00				
					200,653,968 75	7,502,831 25	
					200,653,968 75	7,502,831 25	7 502,831 25
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01				
386		CXL -2,000 00 Aug 2001	208,156,800 000				
		-200,000,000 00	-208,156,800 00				
					-200,653,968 75	-7,502,831 25	
					-200,653,968 75	-7,502,831 25	-7,502,831 25
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01				
391		2,000 00 Aug 2001	209,672,600 000				
		200,000,000 00	209,672,600 00				
					200,653,968 75	9,018,631 25	
					200,653,968 75	9,018,631 25	9 018 631 25
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01				
391		CXL -2,000 00 Aug 2001	209,672,600 000				
		-200,000,000 00	-209,672,600 00				
					-200,653,968 75	-9,018,631 25	
					-200,653,968 75	-9,018,631 25	-9,018,631 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01				
394		4 000 Jun 2001	403,645 100				
		400,000 00	403,645 10				
					403,516 00	129 10	
					403,516 00	129 10	129 10
WB1A	93599X943	U S TREAS BONDS FUTURES	SEP01				
400		2,000 00 Aug 2001	209,672,500 000				
		200,000,000 00	209,672,500 00				
					200,653,968 75	9,018,531 25	
					200,653,968 75	9,018,531 25	9,018,531 25
WB1Q	93599X943	U S TREAS BONDS FUTURES	SEP01				
401		20 000 Jun 2001	2,044,920 000				
		2,000,000 00	2,044,920 00				
					2,018,823 62	26,096 38	
					2,018,823 62	26,096 38	26,096 38

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracte	Trd Date	Notional	Proceeds	Security Description		Close Ex Rate		
Lot			Notional Pa	Stl Date					Future Gn/Ls		
Ticker									Future Gn/Ls	Base Curr Gn/Ls	
WB1Q	93599X943	U S TREAS BONDS FUTURES					SEP01				
478		14 00 Sep 2001	1,496,194 000				Local	1,452,623 57	43,570 43		
		1,400,000 00	1,496,194 00				Base	1,452,623 57	43,570 43	0 00	
										43,570 43	
WB1A	93599X943	U S TREAS BONDS FUTURES					SEP01				
655		2,000 00 Oct 2001	208,812,500 000				Local	209,577,500 00	-765,000 00		
		200,000,000 00	208,812,500 00				Base	209,577,500 00	-765,000 00	0 00	
										-765,000 00	
WB1Q	93599X943	U S TREAS BONDS FUTURES					SEP01				
759		28 00 Aug 2001	2,894,982 750				Local	2,892,062 40	2,920 35		
		2,800,000 00	2,894,982 75				Base	2,892,062 40	2,920 35	0 00	
										2 920 35	
93599X943		Total					Local	673,404,555 22	10,921,579 45		
							Base	673,404,555 22	10,921,579 45	0 00	
										10,921,579 45	
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
067		15 00 Aug 2001	1,578,455 700				Local	1,540,487 36	37,968 34		
		1,500,000 00	1,578,455 70				Base	1,540,487 36	37,968 34	0 00	
										37,968 34	
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
097		17 00 Jun 2001	1,754,783 550				Local	1,737,818 00	16,965 55		
		1,700,000 00	1,754,783 55				Base	1,737,818 00	16,965 55	0 00	
										16 965 55	
WB1E	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
098		10 00 Aug 2001	1,061,767 600				Local	1,021,093 75	40,673 85		
		1,000,000 00	1,061,767 60				Base	1,021,093 75	40,673 85	0 00	
										40,673 85	
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
114		80 00 Aug 2001	8,488,430 000				Local	8,479,320 00	9,110 00		
		8,000,000 00	8,488,430 00				Base	8,479,320 00	9,110 00	0 00	
										9,110 00	
WB1E	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
169		45 00 Aug 2001	4,801,860 450				Local	4,594,921 87	206,938 58		
		4,500,000 00	4,801,860 45				Base	4,594,921 87	206,938 58	0 00	
										206,938 58	

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Base Currency USD - US DOLLAR				Security Description		Notional Cost		Close Ex Rate		Trd Dts of Ong Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								
WB1F 93599X950	204	U S TREAS NOTES 10YR FUTURES	355 08 Aug 2001	37,667,409 900	Local	36,453,326 60		1,214,083 30			
		35,500,000 00		37,667,409 90	Base	36,453,326 60		1,214,083 30	0 00		1,214,083 30
WB1E 93599X950	318	U S TREAS NOTES 10YR FUTURES	113 08 Sep 2001	12,019,161 380	Local	11,538,359 38		480,802 00			
		11,300,000 00		12,019,161 38	Base	11,538,359 38		480,802 00	0 00		480,802 00
WB1F 93599X950	385	U S TREAS NOTES 10YR FUTURES	136 08 Aug 2001	14,491,956 000	Local	13,902,434 39		589,521 61			
		13,600,000 00		14,491,956 00	Base	13,902,434 39		589,521 61	0 00		589,521 61
WB1A 93599X950	387	U S TREAS NOTES 10YR FUTURES	512 00 Aug 2001	54,625,025 600	Local	52,565,589 06		2,059,436 54			
		51,200,000 00		54,625,025 60	Base	52,565,589 06		2,059,436 54	0 00		2,059,436 54
WB1A 93599X950	387	U S TREAS NOTES 10YR FUTURES	CXL -512 00 Aug 2001	-54,625,025 600	Local	-52,565,589 06		-2,059,436 54			
		-51,200,000 00		-54,625,025 60	Base	-52,565,589 06		-2,059,436 54	0 00		-2,059,436 54
WB1A 93599X950	389	U S TREAS NOTES 10YR FUTURES	5,000 00 Aug 2001	533,399,500 000	Local	513,246,468 48		20,153,031 52			
		500,000,000 00		533,399,500 00	Base	513,246,468 48		20,153,031 52	0 00		20,153,031 52
WB1A 93599X950	389	U S TREAS NOTES 10YR FUTURES	CXL -5,000 00 Aug 2001	-533,399,500 000	Local	-513,246,468 48		-20,153,031 52			
		-500,000,000 00		-533,399,500 00	Base	-513,246,468 48		-20,153,031 52	0 00		-20,153,031 52
WB1F 93599X950	400	U S TREAS NOTES 10YR FUTURES	154 08 Aug 2001	16,525,509 000	Local	16,107,567 85		417,941 15			
		15,400,000 00		16,525,509 00	Base	16,107,567 85		417,941 15	0 00		417,941 15
WB1A 93599X950	401	U S TREAS NOTES 10YR FUTURES	5,000 00 Aug 2001	533,399,500 000	Local	513,264,057 80		20,135,442 20			
		500,000,000 00		533,399,500 00	Base	513,264,057 80		20,135,442 20	0 00		20,135,442 20

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Future Gn/Ls
Lot			Notional Pa	Stl Date							Base Curr Gn/Ls
Ticker											Net Base Future Gn/Ls
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
402		512 00 Aug 2001	52,076,160 00				Local		52,547,999 74		-471,839 74
		51,200,000 00	52,076,160 00				Base		52,547,999 74		-471,839 74
											0 00
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
402		CXL -512 00 Aug 2001	-52,076,160 00				Local		-52,547,999 74		471,839 74
		-51,200,000 00	-52,076,160 00				Base		-52,547,999 74		471,839 74
											0 00
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
403		512 00 Aug 2001	54,636,160 00				Local		52,547,999 74		2,088,160 26
		51,200,000 00	54,636,160 00				Base		52,547,999 74		2,088,160 26
											0 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
408		55 00 Jun 2001	5,698,399 90				Local		5,669,034 77		29,365 13
		5,500,000 00	5,698,399 90				Base		5,669,034 77		29,365 13
											0 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
408		CXL -55 00 Jun 2001	-5,698,399 90				Local		-5,669,034 77		-29,365 13
		-5,500,000 00	-5,698,399 90				Base		-5,669,034 77		-29,365 13
											0 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
409		55 00 Jun 2001	5,698,295 90				Local		5,669,034 77		29,261 13
		5,500,000 00	5,698,295 90				Base		5,669,034 77		29,261 13
											0 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
471		25 00 Jun 2001	2,601,853 25				Local		2,567,647 73		34,205 52
		2,500,000 00	2,601,853 25				Base		2,567,647 73		34,205 52
											0 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
496		30 00 Jun 2001	3,143,317 50				Local		3,076,760 70		66,556 80
		3,000,000 00	3,143,317 50				Base		3,076,760 70		66,556 80
											0 00
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES					SEP01				
503		40 00 Jun 2001	4,191,090 00				Local		4,104,472 60		86,617 40
		4,000,000 00	4,191,090 00				Base		4,104,472 60		86,617 40
											0 00

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Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Security Description	Notional	Close Ex Rate	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot			Notional Pa	Std Date	Proceeds		Cost	Future Gnl/Ls			
Ticker											
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
510		122 000 Jun 2001 12,794,404 740	Local			12,477,570 21		316,834 53			
		12,200,000 00 12,794,404 74	Base			12,477,570 21		316,834 53	0 00		316,834 53
WB1F	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
562		15 006 Jul 2001 1,549,726 050	Local			1,538,999 54		10,726 51			
		1,500,000 00 1,549,726 05	Base			1,538,999 54		10,726 51	0 00		10 726 51
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
643		6 002 Jul 2001 625,939 120	Local			625,668 37		270 75			
		600,000 00 625,939 12	Base			625,668 37		270 75	0 00		270 75
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
656		4 512 008 Oct 2001492,160,500 000	Local			480,593,840 00		11,566,660 00			
		451,200,000 00 492,160,500 00	Base			480,593,840 00		11,566,660 00	0 00		11 566,660 00
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
656		14 003 Jul 2001 1,459,109 620	Local			1,448,794 24		10,315 38			
		1,400,000 00 1,459,109 62	Base			1,448,794 24		10,315 38	0 00		10 315 38
WB1A	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
657		1,000 008 Oct 2001109,078,125 000	Local			106,508,000 00		2,570,125 00			
		100,000,000 00 109,078,125 00	Base			106,508,000 00		2,570,125 00	0 00		2,570,125 00
WB1M	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
666		2 008 Jun 2001 208 406 250	Local			206,968 75		1,437 50			
		200,000 00 208,406 25	Base			206,968 75		1,437 50	0 00		1,437 50
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
731		10 026 Jul 2001 1,051,366 250	Local			1,039,412 50		11,953 75			
		1,000,000 00 1,051,366 25	Base			1,039,412 50		11,953 75	0 00		11,953 75
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
732		10 026 Jul 2001 1,051,060 000	Local			1,042,293 16		8,766 84			
		1,000,000 00 1,051,060 00	Base			1,042,293 16		8,766 84	0 00		8 766 84

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Fund	Asset ID	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls	
Lot	Notional Pa	Stt Date									
Ticker											
WB1Q	93599X950	U S TREAS NOTES 10YR FUTURES	SEP01								
738	10 087 Jul 2001	1,054,030 310	Local	1,042,293 16			11,737 15				
	1,000,000 00	1,054,030 31	Base	1,042,293 16			11,737 15		0 00		11,737 15
93599X950 Total											
		1,323,092,217 57	Local	1,283,129,142 47			39,963,075 10				
		1,323,092,217 57	Base	1,283,129,142 47			39,963,075 10		0 00		39,963,075 10
WB1H	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01								
025	6 08 Sep 2001	650,407 500	Local	626,373 78			24,033 72				
	600,000 00	650,407 50	Base	626,373 78			24,033 72		0 00		24,033 72
WB1H	93599X984	U S TREAS NOTES 5YR FUTURES	SEP01								
092	1 08 Sep 2001	108,401 250	Local	104,395 63			4,005 62				
	100,000 00	108,401 25	Base	104,395 63			4,005 62		0 00		4,005 62
93599X984 Total											
		758,808 75	Local	730,769 41			28,039 34				
		758,808 75	Base	730,769 41			28,039 34		0 00		28,039 34
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01								
037	1 08 Aug 2001	207,492 800	Local	207,343 75			149 05				
	200,000 00	207,492 80	Base	207,343 75			149 05		0 00		149 05
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01								
037	-1 08 Aug 2001	-207,492 800	Local	-207,343 75			-149 05				
	-200,000 00	-207,492 80	Base	-207,343 75			-149 05		0 00		-149 05
WB1M	936999994	U S TREAS NOTES 2YR FUTURES	SEP01								
040	1 08 Aug 2001	207,492 800	Local	207,343 75			149 05				
	200,000 00	207,492 80	Base	207,343 75			149 05		0 00		149 05
WB1F	936999994	U S TREAS NOTES 2YR FUTURES	SEP01								
383	120 08 Aug 2001	24,892,020 000	Local	24,889,231 20			2,788 80				
	24,000,000 00	24,892,020 00	Base	24,889,231 20			2,788 80		0 00		2,788 80

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date							
Ticker											

936999994	Total				25,099,512 80	25,099,512 80	Local	25,096,574 95	2,937 85	0 00	2,937 85
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
148		3 00 Oct 2001	332,319 590		332,319 59		Local	319,641 87	12,677 72	0 00	12,677 72
		300,000 00			332,319 59		Base	319,641 87	12,677 72	0 00	12,677 72
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
148		CXL -3 00 Oct 2001	-332,319 590		-332,319 59		Local	-319,641 87	-12,677 72	0 00	-12,677 72
		-300,000 00			-332,319 59		Base	-319,641 87	-12,677 72	0 00	-12,677 72
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
149		9 00 Oct 2001	990,639 000		990,639 00		Local	958,925 62	31,713 38	0 00	31,713 38
		900,000 00			990,639 00		Base	958,925 62	31,713 38	0 00	31,713 38
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
149		CXL -9 00 Oct 2001	-990,639 000		-990,639 00		Local	-958,925 62	-31,713 38	0 00	-31,713 38
		-900,000 00			-990,639 00		Base	-958,925 62	-31,713 38	0 00	-31,713 38
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
150		9 00 Oct 2001	990,639 000		990,639 00		Local	958,925 62	31,713 38	0 00	31,713 38
		900,000 00			990,639 00		Base	958,925 62	31,713 38	0 00	31,713 38
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
151		3 00 Oct 2001	332,197 970		332,197 97		Local	319,641 87	12,556 10	0 00	12,556 10
		300,000 00			332,197 97		Base	319,641 87	12,556 10	0 00	12,556 10
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
160		9 00 Nov 2001	987,995 250		987,995 25		Local	965,950 71	22,044 54	0 00	22,044 54
		900,000 00			987,995 25		Base	965,950 71	22,044 54	0 00	22,044 54
WB1Q	93799E943	U S TREAS BONDS FUTURES					DEC01				
338		14 00 Nov 2001	1,561,819 000		1,561,819 00		Local	1,512,026 57	49,792 43	0 00	49,792 43
		1,400,000 00			1,561,819 00		Base	1,512,026 57	49,792 43	0 00	49,792 43

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional Cost	Future Gn/Ls	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot			Notional Pa	Stl Date	Proceeds					
Ticker										
WB1Q	93799E943	U S TREAS BONDS FUTURES								
383		5 00 Nov 2001	548,345 740			554,963 75	-6,618 01	-6,618 01	0 00	-6,618 01
		500,000 00	548,345 74			554,963 75				
WB1H	93799E943	U S TREAS BONDS FUTURES								
397		25 00 Oct 2001	2,755,468 750			2,648,562 50	106,906 25	106,906 25	0 00	106,906 25
		2,500,000 00	2,755,468 75			2,648,562 50				
WB1A	93799E943	U S TREAS BONDS FUTURES								
422		600 00 Aug 2001	62,409,562 200			62,456,062 20	-46,500 00	-46,500 00	0 00	-46,500 00
		60,000,000 00	62,409,562 20			62,456,062 20				
WB1A	93799E943	U S TREAS BONDS FUTURES								
423		1,400 00 Aug 2001	145,611,375 000			145,730,811 80	-119,436 80	-119,436 80	0 00	-119 436 80
		140,000,000 00	145 611,375 00			145,730,811 80				
WB1E	93799E943	U S TREAS BONDS FUTURES								
449		91 00 Oct 2001	10,065,897 660			9,407,125 00	658,772 66	658,772 66	0 00	658 772 66
		9,100,000 00	10,065,897 66			9,407,125 00				
WB1Q	93799E943	U S TREAS BONDS FUTURES								
494		1 00 Nov 2001	103 943 500			110,992 75	-7,049 25	-7,049 25	0 00	-7,049 25
		100,000 00	103,943 50			110,992 75				
93799E943	Total		225,367,244 07			224,665,062 77	702,181 30	702,181 30	0 00	702,181 30
			225,367,244 07			224,665,062 77				

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Base Currency USD - US DOLLAR													
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description		Notional	Cost	Close Ex Rate	Trd Dts of Orig Trds	
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1Y 93799H995 U S TREAS NOTES 5YR FUTURES													
260		43 03 Sep 2001	4,618,253 750	Local					4,583,464 99		34,788 76		
		4,300,000 00	4,618,253 75	Base					4,583,464 99		34,788 76	0 00	34,788 76
WB1Z 93799H995 U S TREAS NOTES 5YR FUTURES													
402		253 03 Sep 2001	27,172,516 250	Local					26,967,921 22		204,595 03		
		25,300,000 00	27,172,516 25	Base					26,967,921 22		204,595 03	0 00	204,595 03
WB1Q 93799H995 U S TREAS NOTES 5YR FUTURES													
498		25 03 Nov 2001	2,670,854 230	Local					2,734,505 17		-63,650 94		
		2,500,000 00	2,670,854 23	Base					2,734,505 17		-63,650 94	0 00	-63,650 94
WB1Q 93799H995 U S TREAS NOTES 5YR FUTURES													
509		12 03 Oct 2001	1,298,577 000	Local					1,293,001 12		5,575 88		
		1,200,000 00	1,298,577 00	Base					1,293,001 12		5,575 88	0 00	5,575 88
WB1H 93799H995 U S TREAS NOTES 5YR FUTURES													
587		77 03 Nov 2001	8,190,875 000	Local					8,430,678 51		-239,803 51		
		7,700,000 00	8,190,875 00	Base					8,430,678 51		-239,803 51	0 00	-239,803 51
WB1H 93799H995 U S TREAS NOTES 5YR FUTURES													
630		93 03 Dec 2001	10,055,625 000	Local					10,208,668 59		-153,043 59		
		9,300,000 00	10,055,625 00	Base					10,208,668 59		-153,043 59	0 00	-153,043 59
WB1H 93799H995 U S TREAS NOTES 5YR FUTURES													
648		18 03 Dec 2001	1,932,187 500	Local					1,975,871 34		-43,683 84		
		1,800,000 00	1,932,187 50	Base					1,975,871 34		-43,683 84	0 00	-43,683 84
WB1H 93799H995 U S TREAS NOTES 5YR FUTURES													
705		19 03 Dec 2001	2,019,937 500	Local					2,085,641 97		-65,704 47		
		1,900,000 00	2,019,937 50	Base					2,085,641 97		-65,704 47	0 00	-65,704 47
WB1A 93799H995 U S TREAS NOTES 5YR FUTURES													
792		1,895 03 Nov 2001	201,625,631 250	Local					204,614,993 75		-2,989,362 50		
		189 500,000 00	201,625,631 25	Base					204,614,993 75		-2,989,362 50	0 00	-2,989 362 50

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date						

93799H995	Total				264,311,251 58	Local	267,586,503 84	-3,275,252 26	
					264,311,251 58	Base	267,586,503 84	-3,275,252 26	-3,275,252 26
WB1Z	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	044	312 06 Nov 2001	Local		34,727,940 00		34,760,450 91	-32,510 91	
		31,200,000 00	Base		34,727,940 00		34,760,450 91	-32,510 91	-32,510 91
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	087	19 07 Oct 2001	Local		2,074,516 180		2,074,681 53	-165 35	
		1,900,000 00	Base		2,074,516 18		2,074,681 53	-165 35	-165 35
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	088	47 07 Oct 2001	Local		5,142,070 580		5,132,106 96	9,963 62	
		4,700,000 00	Base		5,142,070 58		5,132,106 96	9,963 62	9,963 62
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	195	26 05 Oct 2001	Local		2,850,120 000		2,841,401 88	8,718 12	
		2,600,000 00	Base		2,850,120 00		2,841,401 88	8,718 12	8,718 12
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	204	8 00 Sep 2001	Local		856,181 540		844,468 25	11,713 29	
		800 000 00	Base		856,181 54		844,468 25	11,713 29	11,713 29
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	338	13 03 Oct 2001	Local		1,416,122 500		1,420,147 82	-4,025 32	
		1,300,000 00	Base		1,416,122 50		1,420,147 82	-4,025 32	-4,025 32
WB1Y	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	342	26 05 Oct 2001	Local		2,850,120 000		2,841,401 89	8,718 11	
		2,600,000 00	Base		2,850,120 00		2,841,401 89	8,718 11	8,718 11
WB1Y	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01						
	410	44 03 Oct 2001	Local		4,793,030 000		4,808,526 27	-15,496 27	
		4,400,000 00	Base		4,793,030 00		4,808,526 27	-15,496 27	-15,496 27

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls	
Lot	Ticker	Notional Pa	Stl Date								Future Gn/Ls	
											Base Curr Gn/Ls	
											Net Base Future Gn/Ls	
WB1A	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
414		1,000 00 Aug 2001	105,788,875 000				Local	106,000,187 00		-211,312 00		
		100,000,000 00	105,788,875 00				Base	106,000,187 00		-211,312 00	0 00	-211,312 00
WB1A	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
418		512 00 Aug 2001	54,196,160 000				Local	54,287,839 74		-91,679 74		
		51,200,000 00	54,196,160 00				Base	54,287,839 74		-91,679 74	0 00	-91 679 74
WB1A	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
419		4,000 00 Aug 2001	423,157,500 000				Local	423,967,500 00		-810,000 00		
		400,000,000 00	423,157,500 00				Base	423,967,500 00		-810,000 00	0 00	-810,000 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
470		2 00 Sep 2001	217,970 430				Local	217,392 37		578 06		
		200,000 00	217,970 43				Base	217,392 37		578 06	0 00	578 06
WB1Y	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
471		100 00 Nov 2001	11,130,750 000				Local	11,041,031 33		89,718 67		
		10 000,000 00	11,130,750 00				Base	11,041,031 33		89,718 67	0 00	89 718 67
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
488		10 00 Nov 2001	1,069,950 000				Local	1,091,925 00		-21,975 00		
		1,000,000 00	1,069,950 00				Base	1,091,925 00		-21,975 00	0 00	-21,975 00
WB1Q	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
508		46 00 Sep 2001	5,005,290 590				Local	4,965,881 98		39,408 61		
		4,600,000 00	5,005,290 59				Base	4,965,881 98		39,408 61	0 00	39,408 61
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
547		30 00 Nov 2001	3,229,097 350				Local	3,277,682 10		-48,584 75		
		3,000,000 00	3,229,097 35				Base	3,277,682 10		-48,584 75	0 00	-48,584 75
WB2J	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
547		30 00 Nov 2001	-3,229,097 350				Local	-3,277,682 10		48,584 75		
		-3,000,000 00	-3,229,097 35				Base	-3,277,682 10		48,584 75	0 00	48,584 75

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date								Base Curr Gn/Ls
WB2J 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
548		20 09 Nov 2001	2,152,691 100	Local	2,185,121 40						
		2,000,000 00	2,152,691 10	Base	2,185,121 40						
WB1Q 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
555		18 03 Dec 2001	1,946,178 000	Local	1,931,697 00						
		1,800,000 00	1,946,178 00	Base	1,931,697 00						
WB2J 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
566		10 08 Nov 2001	1,064,783 050	Local	1,092,560 70						
		1,000,000 00	1,064,783 05	Base	1,092,560 70						
WB1H 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
589		53 06 Nov 2001	5,629,593 750	Local	5,864,804 17						
		5,300,000 00	5,629,593 75	Base	5,864,804 17						
WB1H 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
592		23 07 Nov 2001	2,430,697 500	Local	2,570,060 33						
		2,300,000 00	2,430,697 50	Base	2,570,060 33						
WB2J 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
598		20 09 Nov 2001	2,144,878 600	Local	2,185,121 40						
		2,000,000 00	2,144,878 60	Base	2,185,121 40						
WB1Z 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
602		150 08 Oct 2001	16,443,000 000	Local	16,392,703 20						
		15,000,000 00	16,443,000 00	Base	16,392,703 20						
WB1H 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
632		27 03 Dec 2001	2,924,437 500	Local	3,025,822 50						
		2,700,000 00	2,924,437 50	Base	3,025,822 50						
WB1H 93799J967	U S TREAS NOTES 10YR FUTURES	DEC01									
650		10 08 Dec 2001	1,052,500 000	Local	1,120,675 00						
		1,000,000 00	1,052,500 00	Base	1,120,675 00						

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Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds		Future Gn/Ls				Net Base Future Gn/Ls	
Lot			Notional Pa	Stl Date									
Ticker													

WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
650	CXL	-10 06 Dec 2001	-1,052,500 000	Local	-1,120,675 00			68,175 00					
		-1,000,000 00	-1 052,500 00	Base	-1 120 675 00			68,175 00		0 00		68,175 00	
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
653		10 06 Dec 2001	1,072,500 000	Local	1,120,675 00			-48,175 00					
		1,000,000 00	1,072,500 00	Base	1,120,675 00			-48,175 00		0 00		-48,175 00	
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
677		45 08 Sep 2001	4,881,617 100	Local	4,760,484 60			121,132 50					
		4,500,000 00	4,881,617 10	Base	4,760 484 60			121,132 50		0 00		121 132 50	
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
707		5 00 Dec 2001	526,406 250	Local	560,337 50			-33,931 25					
		500,000 00	526,406 25	Base	560,337 50			-33,931 25		0 00		-33,931 25	
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
707	CXL	-5 00 Dec 2001	-526,406 250	Local	-560,337 50			33,931 25					
		-500,000 00	-526,406 25	Base	-560,337 50			33,931 25		0 00		33,931 25	
WB1E	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
708		168 00 Sep 2001	18,150,070 680	Local	17,751,875 01			398,195 67					
		16,800,000 00	18,150,070 68	Base	17,751,875 01			398,195 67		0 00		398 195 67	
WB1H	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
708		5 00 Dec 2001	527,343 750	Local	560,337 50			-32,993 75					
		500,000 00	527,343 75	Base	560,337 50			-32,993 75		0 00		-32,993 75	
WB1E	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
708	CXL	-168 00 Sep 2001	-18,150,070 680	Local	-17,751,875 01			398,195 67					
		-16,800,000 00	-18,150,070 68	Base	-17,751,875 01			398,195 67		0 00		-398,195 67	
WB1F	93799J967	U S TREAS NOTES 10YR FUTURES	DEC01										
709		139 00 Nov 2001	14,802,944 000	Local	14,728,765 29			74,178 71					
		13,900,000 00	14 802,944 00	Base	14,728,765 29			74,178 71		0 00		74,178 71	

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Fund	Asset ID	Lot	Ticker	Asset ID	Contract	Pa	SI	Date	Pa	SI	Date	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base	Local	Base
WB1E	93799J967			U S TREAS NOTES 10YR FUTURES	DEC01							Local		17,751,875 01		17,751,875 01		398,195 67		398,195 67		0 00				398 195 67	
711				168 09 Sep 2001 18,150,070 680								Base		17,751,875 01		17,751,875 01		398,195 67		398,195 67		0 00				398 195 67	
WB1F	93799J967			U S TREAS NOTES 10YR FUTURES	DEC01							Local		213,242 14		213,242 14		-750 14		-750 14		0 00				-750 14	
714				2 03 Nov 2001 212,492 000								Base		213,242 14		213,242 14		-750 14		-750 14		0 00				-750 14	
WB1F	93799J967			U S TREAS NOTES 10YR FUTURES	DEC01							Local		15,311,838 11		15,311,838 11		-118,660 11		-118,660 11		0 00				-118,660 11	
730				143 06 Nov 2001 15,193,178 000								Base		15,311,838 11		15,311,838 11		-118,660 11		-118,660 11		0 00				-118,660 11	
WB1Z	93799J967			U S TREAS NOTES 10YR FUTURES	DEC01							Local		10,154,902 50		10,154,902 50		-24,180 00		-24,180 00		0 00				-24,180 00	
738				93 03 Oct 2001 10,130,722 500								Base		10,154,902 50		10,154,902 50		-24,180 00		-24,180 00		0 00				-24,180 00	
WB1F	93799J967			U S TREAS NOTES 10YR FUTURES	DEC01							Local		2,781,643 00		2,781,643 00		-114,555 50		-114,555 50		0 00				-114,555 50	
746				25 07 Nov 2001 2,667,087 500								Base		2,781,643 00		2,781,643 00		-114,555 50		-114,555 50		0 00				-114,555 50	
WB1F	93799J967			U S TREAS NOTES 10YR FUTURES	DEC01							Local		7,801,077 02		7,801,077 02		-204,361 02		-204,361 02		0 00				-204,361 02	
751				71 08 Nov 2001 7,596,716 000								Base		7,801,077 02		7,801,077 02		-204,361 02		-204,361 02		0 00				-204,361 02	
93799J967 Total												Local		766,727,673 80		766,727,673 80		-1,480,145 95		-1,480,145 95		0 00				-1,480,145 95	
												Base		766,727,673 80		766,727,673 80		-1,480,145 95		-1,480,145 95		0 00				-1,480,145 95	
WB1M	93799J975			U S TREAS NOTES 2YR FUTURES	DEC01							Local		206,828 12		206,828 12		3,883 43		3,883 43		0 00				3,883 43	
499				1 03 Oct 2001 210,711 550								Base		206,828 12		206,828 12		3,883 43		3,883 43		0 00				3,883 43	
WB1F	93799J975			U S TREAS NOTES 2YR FUTURES	DEC01							Local		17,574,090 00		17,574,090 00		434,945 00		434,945 00		0 00				434,945 00	
526				85 03 Nov 2001 18,009,035 000								Base		17,574,090 00		17,574,090 00		434,945 00		434,945 00		0 00				434,945 00	

January 01, 2001 to December 31, 2001

June 3, 2002

View Date: 1

STATE STREET.
Serving International Transactions Worldwide



Base Currency USD - US DOLLAR									
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Security Description	Close Ex Rate	Trd Dts of Orig Trds
Lot			Notional Pa	Stl Date	Proceeds	Cost		Future Gn/Ls	
Ticker								Future Gn/Ls	Net Base Future Gn/Ls
WB1F	93799J975	U S TREAS NOTES 2YR FUTURES							
726		25 08 Nov 2001	5,238,962 500			5 168,850 00		70,112 50	
		5,000,000 00	5,238,962 50			5,168 850 00		70 112 50	70 112 50
WB1F	93799J975	U S TREAS NOTES 2YR FUTURES							
744		10 07 Nov 2001	2,093,085 000			2,067,540 00		25,545 00	
		2,000,000 00	2,093,085 00			2,067,540 00		25,545 00	25,545 00
WB1M	93799J975	U S TREAS NOTES 2YR FUTURES							
786		1 06 Oct 2001	210,680 300			210,312 50		367 80	
		200,000 00	210,680 30			210,312 50		367 80	367 80
93799J975	Total								
						25,227,620 62		534,853 73	534,853 73
						25,227,620 62		534,853 73	534,853 73
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES							
200		18 09 Dec 2001	1,871,718 750			1,923,400 12		-51,681 37	
		1,800,000 00	1,871,718 75			1,923 400 12		-51,681 37	-51 681 37
WB1Q	93899Y971	U S TREAS NOTES 10YR FUTURES							
200		-18 09 Dec 2001	-1,871,718 750			-1,923,400 12		51,681 37	
		-1,800,000 00	-1,871,718 75			-1,923 400 12		51,681 37	51 681 37
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES							
229		15 09 Dec 2001	1,571,393 850			1,579,747 50		-8,353 65	
		1,500,000 00	1,571,393 85			1,579,747 50		-8,353 65	-8,353 65
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES							
229		-15 09 Dec 2001	-1,571,393 850			-1,579,747 50		8,353 65	
		-1,500,000 00	-1,571,393 85			-1,579,747 50		8,353 65	8,353 65
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES							
230		15 09 Dec 2001	1,569,261 000			1,579,747 50		-10,486 50	
		1,500,000 00	1 569,261 00			1,579,747 50		-10,486 50	-10,486 50

Realized Gain/Loss - Futures Contracts

Composite

January 01, 2001 to December 31, 2001

Statement 31

View Date

June 3, 2002

Base Currency USD - US DOLLAR										Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contract	Trd Date	Notional	Proceeds	Security Description	Notional	Cost	Close Ex Rate	Future Gn/Ls
Lot	Ticker	Notional Pa	Stl Date							Base Curr Gn/Ls	Net Base Future Gn/Ls
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
230	CXL	-15 00 Dec 2001	-1,569,261 00				Local	-1,579,747 50		10,486 50	
		-1,500,000 00	-1,569,261 00				Base	-1,579,747 50		10,486 50	10,486 50
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
231		15 00 Dec 2001	1,571,393 850				Local	1,579,747 50		-8,353 65	
		1,500,000 00	1,571,393 85				Base	1,579,747 50		-8,353 65	-8,353 65
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
301		105 00 Dec 2001	10,981,540 500				Local	11,027,263 75		-45,723 25	
		10,500,000 00	10,981,540 50				Base	11,027,263 75		-45,723 25	-45,723 25
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
301	CXL	-105 00 Dec 2001	-10,981,540 500				Local	-11,027,263 75		45,723 25	
		-10,500,000 00	-10,981,540 50				Base	-11,027,263 75		45,723 25	45,723 25
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
304		105 00 Dec 2001	10,981,540 920				Local	11,027,263 75		-45,722 83	
		10,500,000 00	10,981,540 92				Base	11,027,263 75		-45,722 83	-45,722 83
WB1H	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
613		76 00 Nov 2001	8,060,510 600				Local	7,967,091 56		93,419 04	
		7,600,000 00	8,060,510 60				Base	7,967,091 56		93,419 04	93,419 04
WB2J	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
660		15 00 Dec 2001	1,581,237 080				Local	1,589,505 12		-8,268 04	
		1,500,000 00	1,581,237 08				Base	1,589,505 12		-8,268 04	-8,268 04
WB1H	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
741		40 00 Dec 2001	4,159,800 000				Local	4,262,440 53		-102,640 53	
		4,000,000 00	4,159,800 00				Base	4,262,440 53		-102,640 53	-102,640 53
WB1F	93899Y971	U S TREAS NOTES 10YR FUTURES					MAR02				
791		165 00 Dec 2001	17,522,856 450				Local	17,454,566 25		68,290 20	
		16,500,000 00	17,522,856 45				Base	17,454,566 25		68,290 20	68,290 20



Realized Gain/Loss - Futures Contracts

Statement 31

Composite

January 01, 2001 to December 31, 2001

View Date

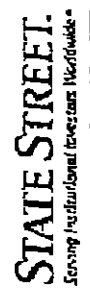
June 3, 2002

STATE STREET
Serving Institutional Investors Worldwide



Base Currency USD - US DOLLAR				Security Description		Notional		Close Ex. Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Proceeds	Cost	Future Gnl/Ls	Future Gnl/Ls	Base Curr Gnl/Ls	Net Base Future Gnl/Ls
Lot	Ticker	Notional Pa	Stl Date								
93899Y971 Total											
					43,877,338 90		43,880,614 71	-3,275 81			
					43,877,338 90		43,880,614 71	-3,275 81		0 00	-3,275 81
WB1H 94099E930 U S TREAS NOTES 5YR FUTURES											
	612	50 00 Nov 2001		5 309,125 000			5,260,219 16	48,905 84			
		5,000,000 00		5,309,125 00			5,260,219 16	48,905 84		0 00	48,905 84
WB1F 94099G968 U S TREAS NOTES 2YR FUTURES											
	790	35 06 Dec 2001		7,315,562 800			7,282,412 50	33,150 30			
		7,000,000 00		7,315,562 80			7,282,412 50	33,150 30		0 00	33,150 30
US DOLLAR Total											
					6,884,364,535 42		6,834,902,146 64	49,462,388 78			
					6,884,364,535 42		6,834,902,146 64	49,462,388 78		0 00	49,462,388 78
FUTURE SELL TO CLOSE Total											
					9,546,757,608 79		9,513,502,279 39	57,447,744 86		0 00	57,447,744 86

Realized Gain/Loss - Futures Contracts Statement 31



Composite
January 01, 2001 to December 31, 2001
View Date June 3, 2002

Base Currency USD - US DOLLAR				Security Description		Close Ex Rate		Trd Dts of Orig Trds	
Fund	Asset ID	Security Name	Contracts	Trd Date	Notional	Notional	Future Gn/Ls	Base Curr Gn/Ls	Net Base Future Gn/Ls
Lot	Notional Pa	Stl Date	Notional	Proceeds	Cost	Future Gn/Ls			
Ticker									

COMPOSITE FUTURES Total

			12,162,237,793 04	Base	12,140,997,095 46	47,264,349 65	0 00		47,264 349 65
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MANUAL ADJ TO REDUCE PROCEEDS < 467,999 067

46,796,550.59

- If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only **Part II** and check this box ☒ **Note Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868**
- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1)

Part II Additional (not automatic) 3-Month Extension of Time — Must File Original and One Copy.

Type or Print File by the extended due date for filing the return. See instructions	Name of Exempt Organization	Employer identification number
	Bill & Melinda Gates Foundation	91-1663695
	Number, street, and room or suite no. If a PO box, see instructions	For IRS use only
	1551 Eastlake Avenue East	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions	
	Seattle, WA 98102	

Check type of return to be filed (File a separate application for each return)

- ☐ Form 990 ☐ Form 990-EZ ☐ Form 990-T (sec 401(a) or 408(a) trust) ☐ Form 1041-A ☐ Form 5227 ☐ Form 8870
- ☐ Form 990-BL ☒ Form 990-PF ☐ Form 990-T (trust other than above) ☐ Form 4720 ☐ Form 6069

STOP Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868

- If the organization does **not** have an office or place of business in the United States, check this box ☐
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the **whole** group, check this box ☐ If it is for **part** of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for

- 4 I request an additional 3-month extension of time until November 15, 2002
- 5 For calendar year 2001, or other tax year beginning _____, 20____ and ending _____, 20____
- 6 If this tax year is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period
- 7 State in detail why you need the extension Taxpayer is waiting for information from third parties necessary for the filing of a complete and accurate return.

- 8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions \$ 36,594,733
- b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 \$ 41,150,000
- c **Balance Due** Subtract line 8b from line 8a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions \$ 0 00

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief it is true correct and complete, and that I am authorized to prepare this form.

Signature [Signature] Title Chief Fin & Admin Officer Date 11 AUG 02**Notice to Applicant — To Be Completed by the IRS**

- ☒ We have approved this application. Please attach this form to the organization's return.
- ☐ We have **not** approved this application. However, we have granted a 10 day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions). This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return. Please attach this form to the organization's return.
- ☐ We have **not** approved this application. After considering the reasons stated in item 7, we cannot grant your request for an extension of time to file. We are not granting a 10-day grace period.
- ☐ We cannot consider this application because it was filed after the due date of the return for which an extension was requested.
- ☐ Other _____

Director _____

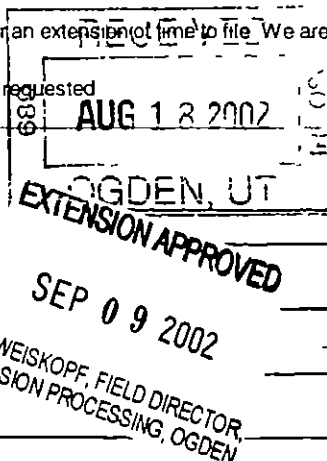
By _____

Alternate Mailing Address — Enter the address if you want the copy of this application for an addit returned to an address different than the one entered above

Name _____

Number and street (include suite, room, or apt. no.) Or a PO box number _____

City or town, province or state, and country (including postal or ZIP code) _____



Application for Extension of Time To File an
Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return

You are filing for an Automatic 3-Month Extension, complete only Part I and check this box ▶ ☒

You are filing for an Additional (not automatic) 3-Month Extension, complete only Part II (on page 2 of this form)

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Part I Automatic 3-Month Extension of Time — Only submit original (no copies needed)Form 990-T corporations requesting an automatic 6-month extension — check this box and complete Part I only ▶ ☐

Other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns

Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Name of Exempt Organization	Employer identification number
Bill & Melinda Gates Foundation	91-1663695
Number, street, and room or suite no. If a PO box, see instructions	
1551 Eastlake Avenue East	
City, town or post office, state, and ZIP code. For a foreign address, see instructions	
Seattle, WA 98102	

Check type of return to be filed (file a separate application for each return):

Form 990	☐ Form 990-T (corporation)	☐ Form 4720
Form 990-BL	☐ Form 990-T (sec 401(a) or 408(a) trust)	☐ Form 5227
Form 990-EZ	☐ Form 990-T (trust other than above)	☐ Form 6069
Form 990-PF	☐ Form 1041-A	☐ Form 8870

If the organization does not have an office or place of business in the United States, check this box ▶ ☐This is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____ If this is the whole group, check this box ▶ ☐ If it is for part of the group, check this box ▶ ☐ and attach a list with the names and of all members the extension will coverI request an automatic 3-month (6-month, for 990-T corporation) extension of time until August 15, 20 02, to file the exempt organization return for the organization named above. The extension is for the organization's return for☒ calendar year 20 01 or☐ tax year beginning _____, 20 _____, and ending _____, 20 _____If this tax year is for less than 12 months, check reason ☐ Initial return ☐ Final return ☐ Change in accounting period

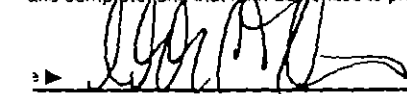
If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions

\$ 36,594,733

If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.

\$ 41,150,000**Balance Due.** Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions\$ 0 00**Signature and Verification**

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true and complete, and that I am authorized to prepare this form.


Title ▶ CFADDate ▶ 4 MAY 02

Paperwork Reduction Act Notice, see instruction

Form 8868 (12-2000)